



Backtest #28272 · GC=F · EVO_EVOGG1RSIS_v450

ROI	Sharpe	Win Rate	Max Drawdown
+29.90%	1.34	100.0%	-17.75%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOGG1RSIS_v450 strategy achieved a 29.90% ROI and 1.34 Sharpe ratio on gold, yet a 100% win rate across only two trades renders these metrics statistically insignificant and likely overfitted. The 17.75% maximum drawdown is substantial relative to the trade count, suggesting high sensitivity to timing rather than robust trend following. With such a small sample size, we cannot distinguish alpha from random noise, making the risk-adjusted returns unreliable for live deployment. Immediate next steps include expanding the backtest window to capture varied market regimes and increasing trade frequency to validate consistency. Do not allocate capital based on this limited dataset until statistical confidence improves significantly.

ADDITIONAL METRICS

CAGR	29.90%
Sortino Ratio	1.03
Turnover	4.30x
Total Trades	2
Initial Capital	\$9997.00
Final Capital	\$12990.02