



Backtest #32652 · GC=F · EVO_EVOGG1RSIS_v451

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_v451 strategy on gold futures (GC=F) delivered a 29.90% ROI with a perfect 100% win rate, yet this result lacks statistical significance due to only two trades. A 17.75% maximum drawdown indicates substantial volatility exposure despite the positive expectancy, while the 1.34 Sharpe ratio suggests moderate risk-adjusted returns. We cannot validate robustness without a larger sample size, as two wins do not confirm a reliable edge in mean reversion or breakout logic. The next step is to expand the backtest window or reduce position size to generate a statistically significant dataset for regime analysis.

ADDITIONAL METRICS

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