



Backtest #36183 · 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 delivered a 29.90% ROI with a perfect 100% win rate on gold futures, yet this statistical success is entirely illusory given the meager sample size of only two trades. A maximum drawdown of 17.75% combined with a Sharpe ratio of 1.34 suggests that the strategy captures noise rather than genuine alpha when faced with limited market data. Relying on these metrics is dangerous because the backtest lacks the statistical power to confirm whether the strategy is robust or merely overfit to specific price movements. We must immediately expand the backtest window to include diverse market regimes, including high-volatility periods and ranging markets, to validate the approach before deployment.

ADDITIONAL METRICS

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