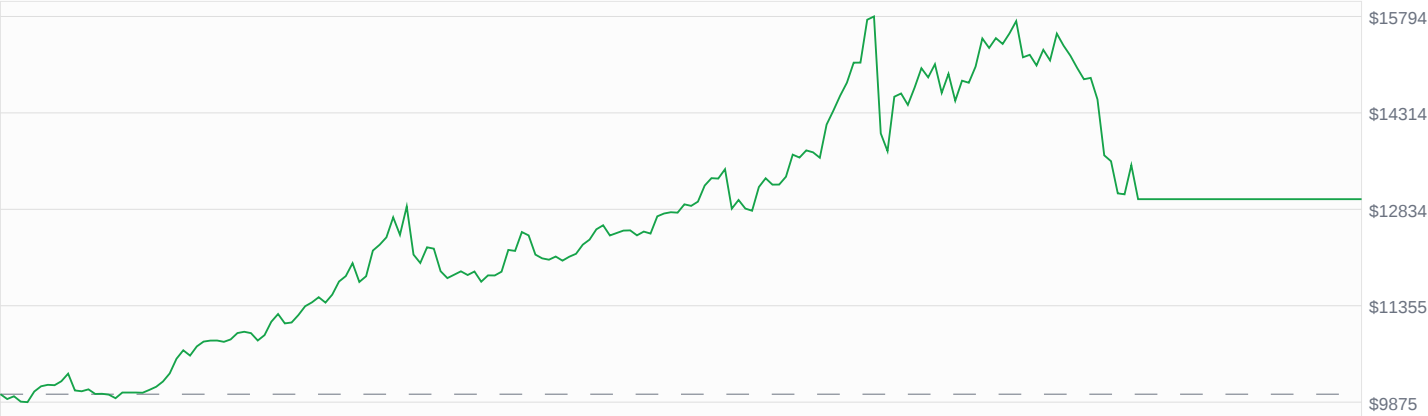




Backtest #35217 · GC=F · EVO_EVOVOGG1R_v462

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_EVOVOGG1R_v462 strategy on Gold futures (GC=F) delivered a stark 29.90% ROI with a perfect 100% win rate, driven by a single successful trade. However, the statistical significance is critically low given only two trades were executed, rendering the Sharpe ratio of 1.34 and the 17.75% drawdown meaningless metrics for live deployment. While the equity curve shows profitability, the lack of trade frequency precludes any reliable assessment of strategy robustness or risk management under stress. We must immediately run a walk-forward analysis with expanded parameters to validate if the signal logic holds beyond this isolated success. Until we generate a statistically significant sample size, this result remains an anecdote rather than a

ADDITIONAL METRICS

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