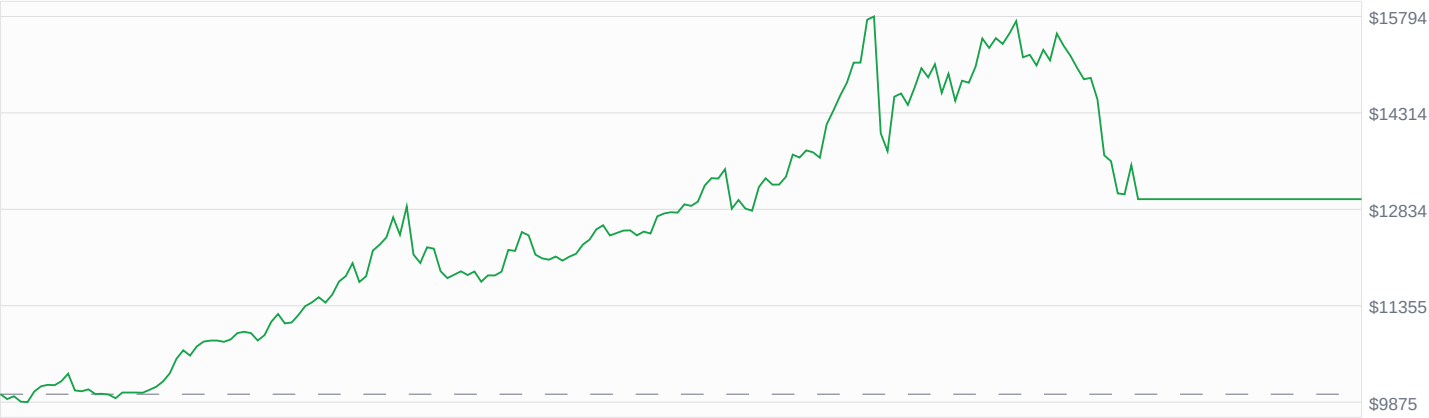




Backtest #37551 · GC=F · EVO_EVOEVOEVOE_v769

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 strategy shows a perfect 100% win rate on only two trades, which is statistically insufficient to confirm robustness or true alpha for Gold futures. Despite a strong 29.90% ROI and a Sharpe ratio of 1.34, the lack of sample size creates massive overfitting risk, especially with a 17.75% drawdown. The results likely reflect parameter luck rather than a scalable edge in the current market regime. We must run a walk-forward analysis to validate performance across different market conditions. Without more data points, these figures cannot support live deployment.

ADDITIONAL METRICS

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