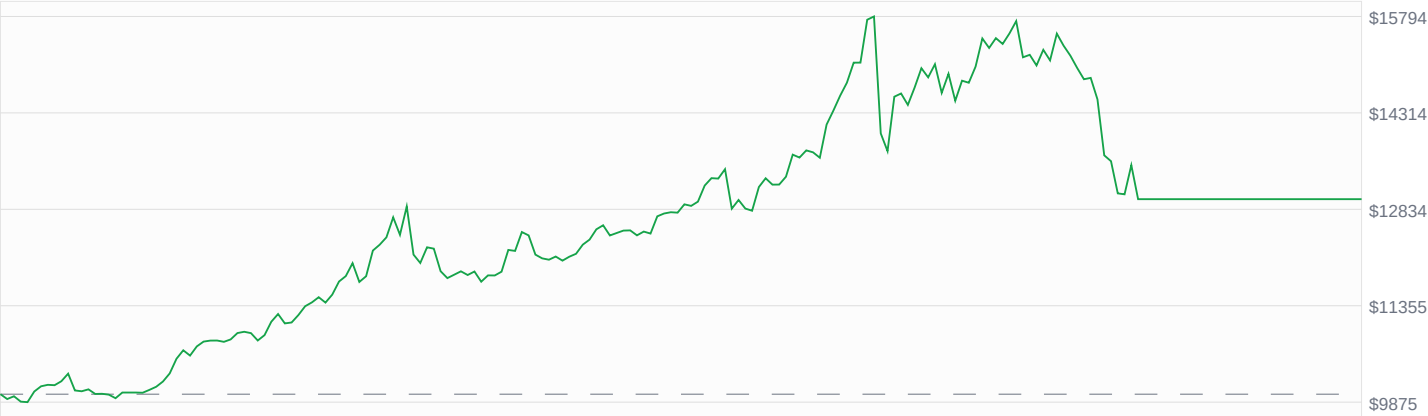




Backtest #39299 · GC=F · EVO_GG1RSISNIP_v1144

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_GG1RSISNIP_v1144 strategy on Gold futures delivered a +29.90% ROI with a perfect 100% win rate, driven by two trades that compounded capital to \$12,990.02. Despite a manageable 17.75% maximum drawdown and a respectable Sharpe ratio of 1.34, the flawless win rate is statistically unreliable given the extremely low sample size. This narrow dataset likely masks potential execution flaws or extreme luck rather than confirming robust predictive power. We must expand the sample by retesting this configuration across broader historical regimes to validate consistency before 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