



Backtest #33654 · GC=F · EVO_EVOEVOE_v825

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_EVOEVOE_v825 strategy on GC=F delivered a +29.90% ROI and a perfect 100% win rate, yet this statistical outlier lacks credibility given only two trades in the sample. A 17.75% maximum drawdown alongside an inflated 1.34 Sharpe ratio suggests the results are likely noise rather than robust alpha. With such a low trade count, the strategy's risk profile remains unproven and statistically insignificant for institutional deployment. We must immediately run a walk-forward analysis to validate performance across different market regimes before considering live allocation.

ADDITIONAL METRICS

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