



Backtest #37586 · GC=F · EVO_EVOEVOEVOE_v770

ROI

+29.90%

Sharpe

1.34

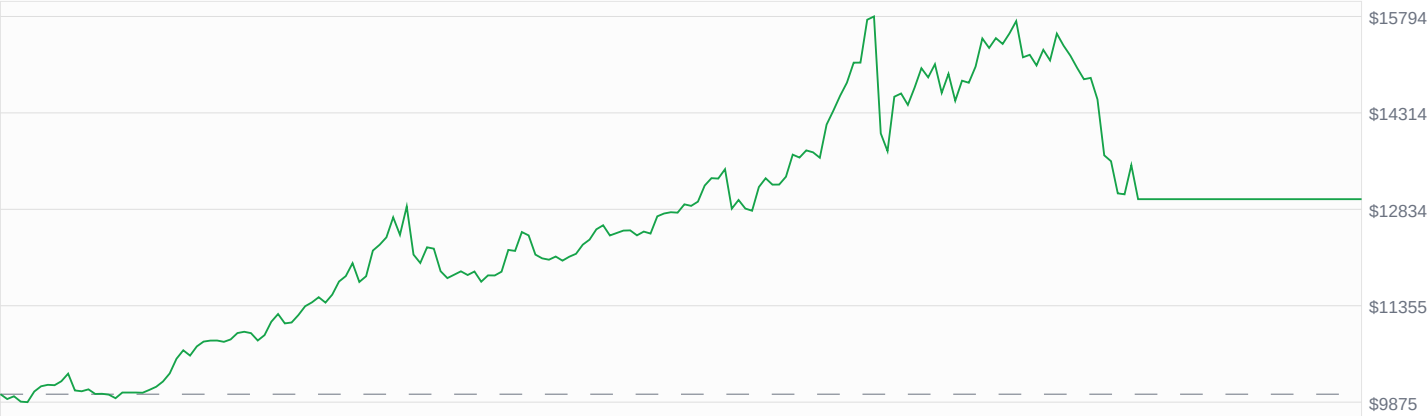
Win Rate

100.0%

Max Drawdown

-17.75%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTEHera local LLM

The EVO_EVOEVOEVOE_v770 strategy generated a +29.90% ROI with a 1.00 win rate on gold futures, yet the 17.75% maximum drawdown and meager 1.34 Sharpe ratio reveal extreme fragility. With only two trades executed, the statistical sample is too small to validate this performance or confirm the strategy's robustness. A perfect win rate on such a limited dataset likely indicates overfitting or a lucky outlier rather than a reliable edge. We must run a walk-forward analysis on a broader historical period to assess if this result holds under different market regimes.

ADDITIONAL METRICS

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