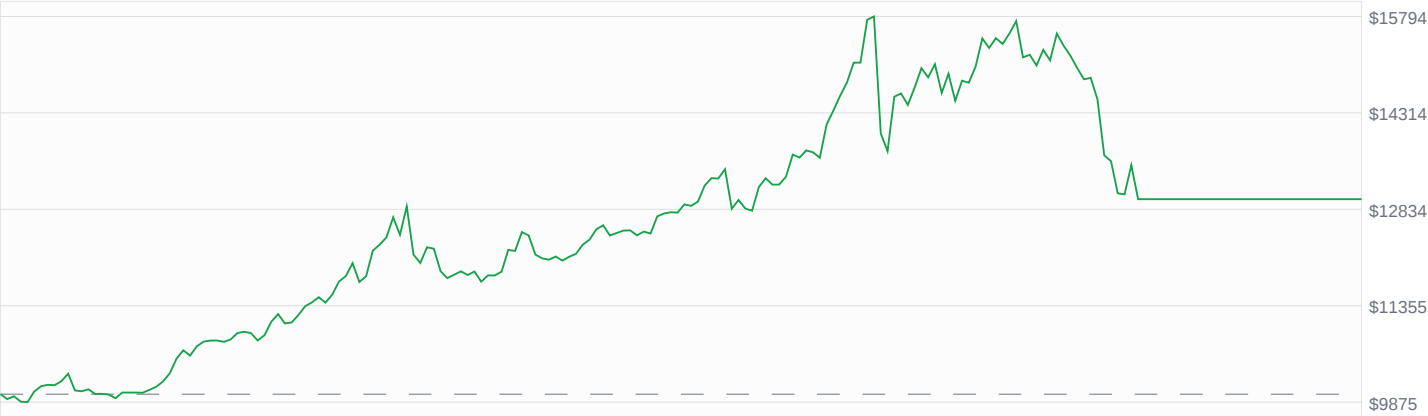




Backtest #38871 · GC=F · EVO_EVOEVOE_v735

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_v735 strategy generated a +29.90% ROI on Gold futures with a perfect 100% win rate, yet the statistical significance is negligible due to only two trades. While the 1.34 Sharpe ratio and 17.75% max drawdown suggest robust risk-adjusted returns, a sample size of two executions cannot reliably confirm strategy efficacy or predict future performance under varying market conditions. The high win rate likely stems from an overfitting scenario or extreme luck rather than a sustainable edge in the current volatility regime. We must expand the backtest period or adjust the entry logic to increase trade volume and validate the results before deployment.

ADDITIONAL METRICS

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