



Backtest #48110 · GC=F · EVO_WEBIDEA_v1501

ROI	Sharpe	Win Rate	Max Drawdown
-4.00%	-0.36	33.3%	-12.60%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_WEBIDEA_v1501 strategy on GC=F generated a -4% ROI with a negative Sharpe of -0.36, indicating a clear trend-following failure rather than alpha generation. With only three executed trades, the statistical sample is insufficient to validate the logic, rendering the 33.3% win rate statistically meaningless. The 12.6% maximum drawdown suggests the entry triggers are too aggressive for current gold volatility conditions. A mandatory next step is to widen stop-loss thresholds and reduce position sizing to filter out noise before re-running the simulation. This approach will help determine if the strategy suffers from overfitting or genuine structural flaws in its market assumptions.

ADDITIONAL METRICS

CAGR	-4.00%
Sortino Ratio	-0.18
Turnover	5.75x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$9603.04