



Backtest #51974 · GC=F · EVO_EVOEVOE_v735

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_EVOEVOE_v735 strategy on GC=F underperformed with negative returns and a poor Sharpe ratio, driven by a severe 33% win rate and a maximum drawdown of 12.60%. With only three trades executed, the statistical sample is insufficient to draw robust conclusions, rendering the performance metrics highly volatile and unreliable. The lack of positive expectancy indicates a flawed signal logic that failed to capture meaningful volatility trends in the gold futures market. We must expand the backtesting window or adjust entry parameters to generate a statistically significant dataset before considering live deployment. Next, run a comparative backtest on a wider dataset to validate whether these losses are specific to this period or

ADDITIONAL METRICS

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