



Backtest #55017 · GC=F · EVO_EVOEVOE_v1933

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_v1933 strategy on GC=F failed materially, delivering a -4.00% ROI and a negative Sharpe ratio of -0.36 on only three trades. A 33.3% win rate combined with a 12.60% maximum drawdown indicates severe underperformance and insufficient statistical power to validate the approach. With such a small sample size, any observed edge is indistinguishable from random noise or a severe regime break. The bot likely suffered from overfitting to past noise or poor parameterization for current gold futures volatility. Immediate action requires recalibrating entry thresholds or pivoting to a higher-frequency strategy with broader market context.

ADDITIONAL METRICS

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