



Backtest #55888 · GC=F · EVO_EVOEVOE_v2351

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_v2351 backtest on gold futures (GC=F) failed catastrophically, generating a -4.00% ROI and a negative Sharpe of -0.36 across only three trades. With a win rate of 33.3% and a maximum drawdown of 12.60%, the strategy lacks statistical significance given the extremely small sample size, rendering any performance metrics unreliable. The limited trade count suggests the algorithm struggled to identify valid entry points or exit signals within the current market regime. We must expand the backtest window or adjust entry parameters to gather sufficient data before deploying capital. This approach offers no edge and requires fundamental re-evaluation.

ADDITIONAL METRICS

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