



Backtest #56360 · GC=F · EVO_EVOEVOEVOE_v769

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_EVOEVOEVOE_v769 strategy on gold futures failed decisively, posting a negative return and a Sharpe ratio below zero. With only three trades executed, the statistical signal is insignificant and likely reflects overfitting rather than genuine alpha. A maximum drawdown of 12.6% indicates excessive volatility exposure relative to the tiny sample size. The win rate of 33% suggests the entry logic is fundamentally flawed for current market regimes. You must immediately expand the backtest window to validate robustness before deploying live capital.

ADDITIONAL METRICS

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