



Backtest #57312 · GC=F · EVO_EVOEVOEVOE_v776

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_v776 strategy on GC=F failed, delivering a -4% ROI with a negative Sharpe ratio of -0.36 across only three trades. A 33.3% win rate and 12.6% peak drawdown indicate severe overfitting or regime mismatch rather than genuine alpha. Statistical significance is impossible to establish with such a sparse sample, rendering the results unreliable for production deployment. We must discard this parameter set and re-run the backtest with a wider parameter grid to ensure robustness against gold volatility.

ADDITIONAL METRICS

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