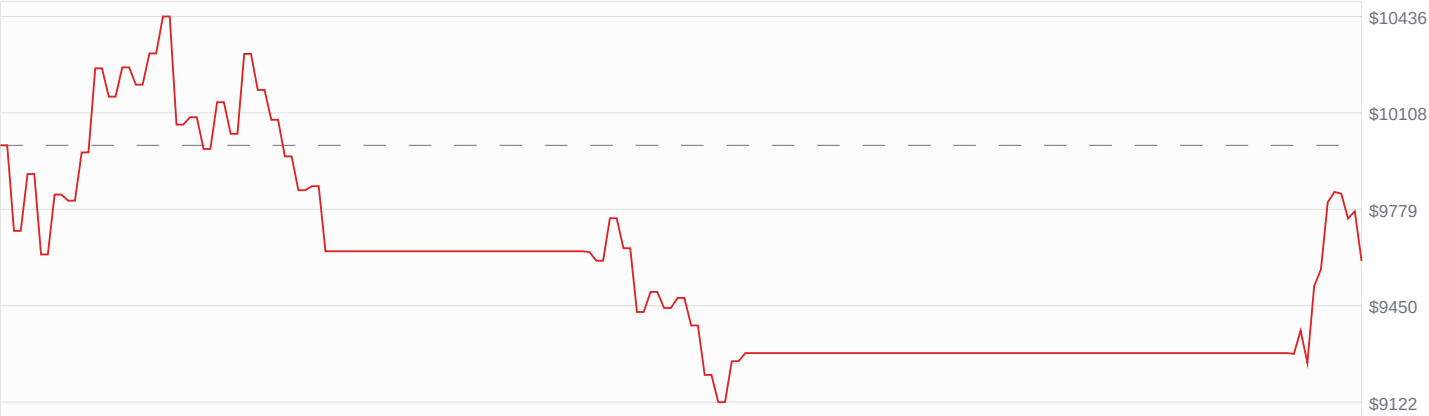




Backtest #47245 · GC=F · EVO_EVOEVOE_v600

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_v600 backtest on gold futures yielded a -4% ROI with a negative Sharpe ratio, indicating a strategy that failed to generate risk-adjusted returns. A mere 33.3% win rate across only three trades renders these metrics statistically insignificant and highly susceptible to random noise. The 12.60% maximum drawdown suggests poor risk containment relative to the extremely shallow sample size. Given the lack of statistical power, we must execute a robust walk-forward analysis or expand the parameter space 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