



Backtest #47300 · GC=F · EVO_EVOEVOE_v621

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_v621 strategy on gold futures underperformed significantly, generating a negative ROI and Sharpe ratio while suffering a 12.6% drawdown across only three trades. The sample size is critically insufficient to validate the signal logic or estimate statistical confidence in the observed metrics. The high loss rate suggests the entry conditions are misaligned with current volatility or liquidity regimes. We must increase the trading frequency or adjust parameters 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