



Backtest #49176 · GC=F · EVO_EVOEVOEVOE_v2415

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_v2415 strategy on gold futures (GC=F) failed catastrophically, posting a -4.00% ROI with a negative Sharpe ratio of -0.36. A mere three trades and a 33.3% win rate render any statistical inference meaningless; the results are likely noise rather than a signal. The 12.60% maximum drawdown indicates a severe lack of risk controls that allowed a small sample size to erase capital. Given the extreme underperformance, immediate parameter optimization or strategy deletion is required before capital is risked again.

ADDITIONAL METRICS

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