



Backtest #55147 · GC=F · EVO_EVOEVOE_v1807

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

This backtest on GC=F reveals severe underperformance with a negative Sharpe ratio of -0.36, indicating the strategy failed to generate risk-adjusted returns. A mere 33.3% win rate across only 3 trades provides statistically insignificant confidence, rendering the observed 12.60% drawdown unreliable for live deployment. The strategy struggled with the current gold market dynamics, as the limited trade history prevents robust validation of its entry logic. Before re-optimizing parameters, the approach requires significantly more historical data to establish a reliable equity curve and confirm whether the failure stems from overfitting or genuine market incompatibility.

ADDITIONAL METRICS

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