



Backtest #56122 · GC=F · EVO_EVOEVOEVOG_v480

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_EVOEVOEVOG_v480 strategy on Gold futures failed this session, generating a -4.00% loss with a negative Sharpe ratio of -0.36. With only three executed trades, the statistical significance is negligible, rendering the 33.3% win rate and 12.60% drawdown unreliable metrics for live deployment. The severe undercapitalization of the sample set prevents any robust confirmation of the strategy's edge or risk profile. Immediate action requires expanding the backtest window to accumulate sufficient trade data before any capital allocation.

ADDITIONAL METRICS

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