



Backtest #56684 · GC=F · EVO_EVOEVOE_v776

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_v776 strategy failed on gold futures, showing a negative ROI and poor Sharpe ratio. With only three trades executed, the statistical confidence is too low to validate the edge. The strategy suffered a significant 12.60% drawdown, indicating high risk per position. We must expand the sample size through forward testing or adjust entry filters to improve consistency.

ADDITIONAL METRICS

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