



Backtest #51643 · GC=F · EVO_EVOEVOE_v1836

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_v1836 backtest on Gold futures shows a -4.00% ROI and -0.36 Sharpe ratio driven by a severe 12.60% drawdown across only three trades. The 33.3% win rate indicates the entry logic failed to capture the prevailing trend, suggesting the parameters are poorly calibrated for current volatility. With such a small sample size, these statistical outcomes lack confidence and cannot reliably predict future performance. The immediate priority is to increase the trade count or adjust risk 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