



Backtest #51871 · GC=F · EVO_EVOEVOE_v857

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_v857 strategy on gold futures failed to generate alpha, posting a negative ROI of -4.00% and a Sharpe ratio of -0.36 across only three trades. The 33.3% win rate and 12.60% maximum drawdown indicate severe undercapitalization and insufficient statistical power to validate the logic. With such a small sample size, the results lack confidence intervals, suggesting the bot may be overfitted to specific noise rather than capturing a persistent edge. We must expand the test period or adjust parameters to gather more data before deploying live capital. The current performance warrants a pause in execution while re-evaluating the signal generation logic.

ADDITIONAL METRICS

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