



Backtest #52106 · 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 backtest on GC=F demonstrates a failed setup, yielding a -4.00% ROI and a negative Sharpe ratio of -0.36, indicating the strategy generated negative risk-adjusted returns. With only three executed trades, the statistical sample size is critically insufficient to derive any meaningful conclusions about the strategy's robustness or edge. The maximum drawdown of 12.60% coupled with a meager 33.3% win rate suggests the signal logic fails to identify high-probability breakouts in gold futures. The next logical step is to expand the lookback period or adjust the stop-loss parameter to filter out false signals before committing capital to live trading.

ADDITIONAL METRICS

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