



Backtest #55461 · GC=F · EVO_EVOEVOE_v2264

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_v2264 strategy on GC=F suffered a -4.00% drawdown with a -0.36 Sharpe ratio across only three trades, rendering statistical inference unreliable. A mere 33.3% win rate and 12.60% peak loss suggest the signal logic failed to capture the gold futures market structure effectively. With such limited trade history, the results cannot be generalized without risking severe overfitting or capital erosion. Immediate next steps involve expanding the backtest window to secure sufficient sample size 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