



Backtest #56280 · GC=F · EVO_EVOEVOE_v811

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_v811 strategy on gold futures posted a -4% ROI with a -0.36 Sharpe, signaling a clear loss of capital. A 33% win rate across only three trades reveals insufficient statistical power to confirm any edge, leaving the results vulnerable to extreme noise. The 12.6% drawdown indicates excessive risk exposure per trade, likely due to poor position sizing or stop-loss placement in volatile conditions. Without further data, any perceived pattern is indistinguishable from random chance rather than a robust alpha source. The immediate next step is to increase the sample size by backtesting over a longer historical window to filter out this specific market anomaly.

ADDITIONAL METRICS

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