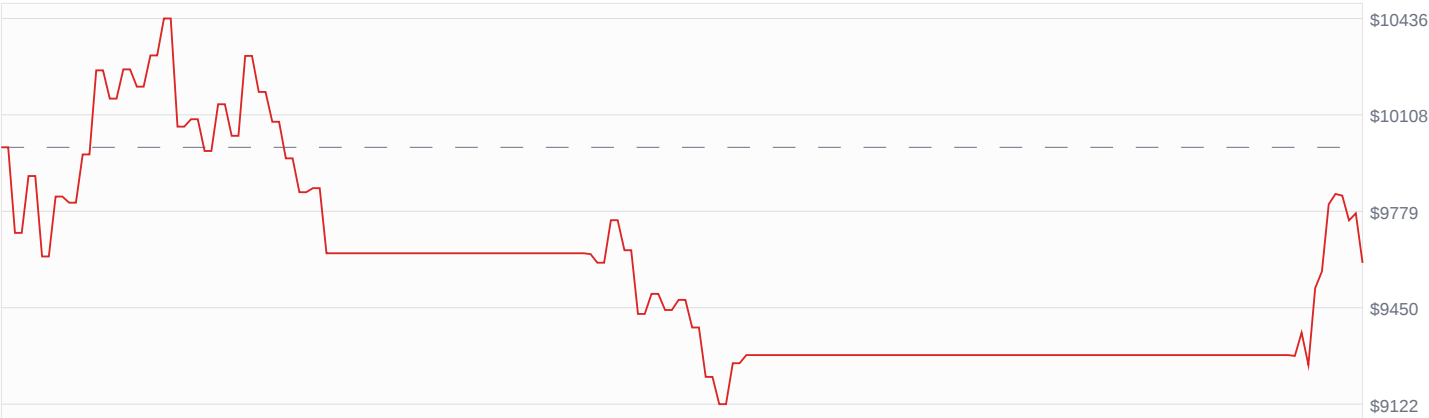




Backtest #46783 · GC=F · EVO_EVOWEBIDEA_v182

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_EVOWEBIDEA_v182 strategy on gold futures (GC=F) underperformed significantly, delivering a -4.00% ROI and a negative Sharpe ratio of -0.36. With only three executed trades and a win rate of 33.3%, the sample size is statistically insufficient to validate the approach or determine robustness. A maximum drawdown of 12.60% suggests the strategy failed to filter adverse price moves effectively during the test period. The negative risk-adjusted returns indicate a flawed entry logic for this specific market regime. Next, optimize the filtering conditions to increase trade frequency while reducing exposure to high-variance events.

ADDITIONAL METRICS

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