



Backtest #55660 · GC=F · EVO_EVOEVOE_v2313

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_v2313 strategy on gold futures underperformed with a negative ROI and loss of statistical significance due to only three trades. A win rate of 33.3% alongside a -0.36 Sharpe ratio indicates the logic failed to capture momentum or effectively filter noise during this sample period. The maximum drawdown of 12.60% suggests excessive volatility exposure without adequate stop-loss discipline. Increasing the sample size through a longer backtest window is required before validating any parameter adjustments.

ADDITIONAL METRICS

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