



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 |