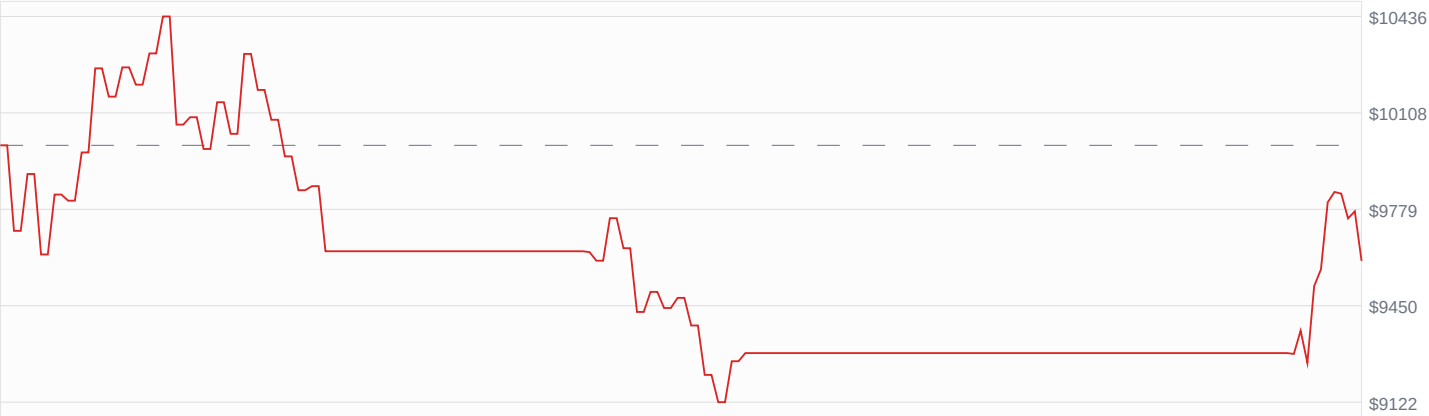




Backtest #49294 · GC=F · EVO_EVOWEBIDEA_v373

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_v373 strategy on gold futures underperformed significantly, posting negative returns and a poor Sharpe ratio of -0.36. With only three executed trades, the statistical sample is too small to derive meaningful alpha or generalize the edge. The 12.60% maximum drawdown indicates high volatility exposure that likely exceeded the strategy's risk tolerance during this specific period. A longer backtest horizon with more trades is required to validate the logic and ensure the results are not merely noise.

ADDITIONAL METRICS

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