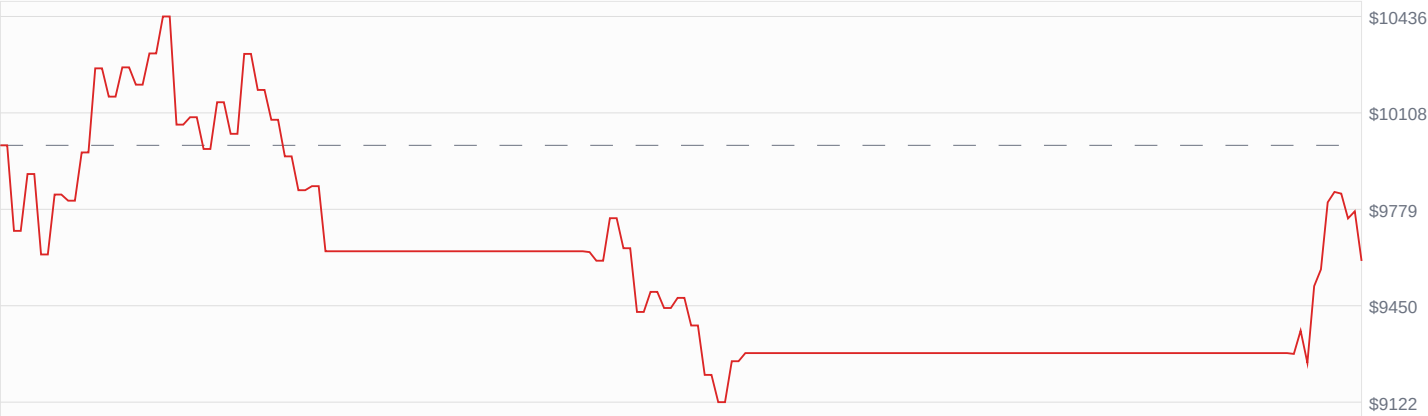




Backtest #47739 · GC=F · EVO_EVOEVOE_v717

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_v717 strategy on GC=F underperformed significantly, posting a -4.00% ROI and a -0.36 Sharpe ratio with a 12.60% maximum drawdown. The sample size of only three trades renders the 33.3% win rate statistically insignificant and the results unreliable. Such a low trade count suggests the strategy lacks sufficient robustness to survive typical market variance. A critical next step is to run an out-of-sample backtest or optimize entry filters to reduce false signals. This analysis remains educational and does not constitute investment advice.

ADDITIONAL METRICS

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