



Backtest #50251 · GC=F · EVO_EVOEVOE_v1968

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

This backtest on GC=F reveals a strategy with insufficient statistical significance due to only three total trades. The negative Sharpe ratio of -0.36 and a maximum drawdown of 12.60% indicate that the edge is currently unprofitable and risky. A win rate of 33.3% confirms that the logic fails more often than it succeeds in this sample. The limited data suggests the parameters need optimization or a different timeframe to generate a viable expectancy. The immediate next step is to run a longer historical simulation to validate or reject the current signal logic.

ADDITIONAL METRICS

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