



Backtest #50753 · GC=F · EVO_EVOEVOEVOE_v2293

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_EVOEVOEVOE_v2293 strategy failed on GC=F, generating a negative ROI of 4.00% and a Sharpe ratio of 36. The sample size of three trades lacks statistical significance, rendering the 33% win rate and 12.60% drawdown unreliable indicators of future performance. This result suggests a severe overfitting or parameter instability issue rather than a genuine market edge. The next step is to expand the backtest window to at least 500 trades and re-optimize parameters to ensure robustness before live deployment.

ADDITIONAL METRICS

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