



Backtest #46617 · GC=F · EVO_EVOEVOE_v776

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 is statistically insignificant due to only three trades, rendering the -4.00% ROI and -0.36 Sharpe ratio unreliable indicators of strategy failure. The 33.3% win rate suggests the entry logic is misaligned with current volatility regimes, while the 12.60% drawdown highlights a critical lack of risk controls during adverse price action. Expanding the sample size through a longer lookback period is required to distinguish between random noise and genuine structural flaws before deploying live capital. Immediate focus must shift to optimizing stop-loss placement and refining the entry filter to reduce frequency of losing positions. Without further data, no definitive conclusion regarding profitability can be drawn for this

ADDITIONAL METRICS

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