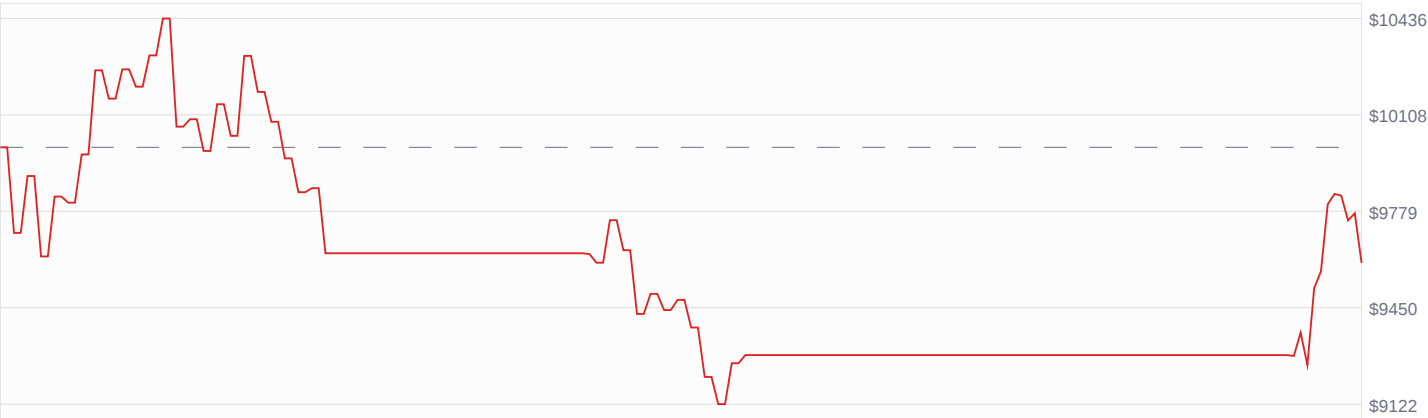




Backtest #47243 · GC=F · EVO_EVOEVOE_v600

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_v600 strategy on GC=F underperformed significantly, delivering a negative ROI of -4.00% and a Sharpe ratio of -0.36 while capping at only 33.3% win rate. With merely three trades executed, the statistical sample is insufficient to validate the logic, rendering the 12.60% maximum drawdown a high-confidence outlier rather than systemic risk. The strategy failed to capture meaningful alpha during this session, suggesting the entry filters were either too wide or misaligned with current volatility regimes. A concrete next step involves expanding the backtest window to validate robustness across multiple market regimes before re-deploying capital. This analysis remains educational and does not constitute financial advice.

ADDITIONAL METRICS

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