



Backtest #50371 · GC=F · EVO_EVOEVOE_v1979

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_v1979 backtest on GC=F failed significantly, producing a negative ROI of -4.00% and a Sharpe ratio of -0.36. With only three trades executed, the sample size is statistically insufficient to validate the strategy or confirm the observed loss. A win rate of 33.3% and a maximum drawdown of 12.60% suggest the current logic lacks robustness for commodity volatility. The strategy must be re-evaluated with adjusted parameters or filtered entry conditions before re-deployment.

ADDITIONAL METRICS

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