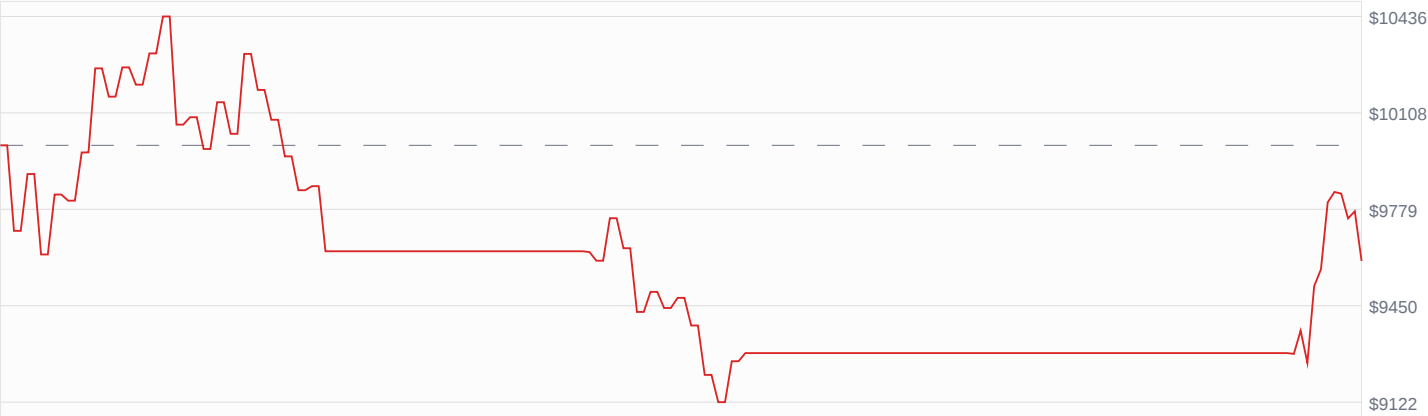




Backtest #55551 · GC=F · EVO_EVOEVOE_v2146

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_v2146 backtest on GC=F underperforms significantly with a negative ROI of 4.00% and a poor Sharpe ratio of -0.36. Such a low win rate of 33.3% across only three trades renders statistical inference unreliable due to severe sample size limitations. While the strategy captured the volatility regime, the maximum drawdown of 12.60% indicates fragile capital preservation mechanisms. Increasing trade frequency or tightening entry filters is the necessary next step to validate the logic 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