



Backtest #57166 · GC=F · EVO_EVOWEBIDEA_v373

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_EVOWEBIDEA_v373 strategy on GC=F failed, losing 4.00% capital with a 33.3% win rate across only three trades. A 12.60% drawdown and negative Sharpe ratio of -0.36 indicate poor risk-adjusted returns and significant downside exposure. Such a tiny sample size prevents any statistical confidence, rendering the results inconclusive rather than definitive proof of failure. We must expand the test horizon to capture more market cycles before drawing firm conclusions on this parameter set. The immediate next step is to re-run the backtest with a longer historical window or adjust entry filters to improve trade frequency.

ADDITIONAL METRICS

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