



Backtest #48576 · GC=F · EVO_GG1RSISNIP_v1086

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_GG1RSISNIP_v1086 strategy on Gold futures exhibited severe underperformance with a -4.00% ROI and a negative Sharpe ratio of -0.36. Statistical confidence is negligible given only three trades occurred, rendering the 33.3% win rate and 12.60% drawdown unreliable indicators of persistent risk. The strategy failed to capture market momentum while incurring significant losses relative to the small sample size. Immediate next steps involve expanding the backtest window to gather sufficient data points before any 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