



Backtest #49624 · GC=F · EVO_EVOGG1RSIS_v157

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_EVOGG1RSIS_v157 strategy on GC=F failed to capitalize on the market, delivering a negative ROI of minus 4 percent with a poor win rate of 33.3 percent across only three trades. A maximum drawdown of 12.60 percent and a Sharpe ratio of minus 0.36 indicate severe inefficiency and high risk-adjusted losses. Statistical confidence is negligible given the extremely low trade count, rendering these metrics unreliable for any robust inference. The primary issue appears to be a lack of sufficient trading opportunities or a signal logic that is out of sync with current gold price volatility. The immediate next step is to re-examine the input data parameters and adjust the strategy logic to align better with the prevailing trend in precious

ADDITIONAL METRICS

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