



Backtest #56496 · GC=F · EVO_GG1RSISNIP_v392

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_v392 strategy on Gold futures failed decisively, delivering a -4.00% ROI with a -0.36 Sharpe ratio across only three trades. A 33.3% win rate and 12.60% maximum drawdown indicate severe undercapitalization or flawed logic rather than random noise. With such a tiny sample size, statistical significance is impossible to determine, rendering the negative results inconclusive yet alarming. Immediate action requires either adjusting the signal parameters for volatility regimes or pausing deployment until a robust backtest with sufficient trade history validates the approach.

ADDITIONAL METRICS

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