



Backtest #57282 · GC=F · EVO_GG1RSISNIP_v422

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_v422 strategy on GC=F failed decisively, returning a -4.00% loss with a negative Sharpe of -0.36. Such a low win rate of 33.3% across only three trades indicates a statistically insignificant sample that cannot support any performance conclusions. The maximum drawdown of 12.60% suggests the logic is ill-suited to current commodity volatility conditions. We must expand the backtest window or adjust entry thresholds to gather enough data for a robust evaluation. Until the sample size grows, this configuration remains unactionable for 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