



Backtest #57568 · GC=F · EVO_GG1RSISNIP_v232

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_v232 strategy on GC=F failed catastrophically, delivering a -4% ROI and a negative Sharpe of -0.36. With only three trades executed, the 33.3% win rate and 12.6% drawdown offer no statistical confidence and likely reflect overfitting or regime mismatch. The bot is currently bleeding value, suggesting the signal logic requires immediate parameter tuning or a complete overhaul. We must pause deployment and redesign the entry conditions to avoid further capital erosion.

ADDITIONAL METRICS

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