



Backtest #47530 · GC=F · EVO_GG1RSISNIP_v1479

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_v1479 strategy on gold futures (GC=F) underperformed significantly, recording a -4.00% ROI and a negative Sharpe ratio of -0.36. With only three trades executed, the 33.3% win rate and 12.60% maximum drawdown lack statistical significance and suggest an overfitted regime rather than a robust edge. The sample size is critically insufficient to validate the signal logic, rendering these results anecdotal rather than predictive. We must reject this parameter set immediately and re-run the backtest with a broader historical window to assess stability across multiple market regimes.

ADDITIONAL METRICS

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