



Backtest #48575 · GC=F · EVO_GG1RSISNIP_v1086

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_v1086 backtest on GC=F is statistically insignificant with only three trades, rendering the negative Sharpe and drawdown metrics unreliable indicators of strategy failure. A 33.3% win rate suggests the entry logic lacks edge in the current gold futures regime, but sample size prevents any definitive conclusion on performance. We must increase the simulation window or adjust parameters to generate sufficient trade frequency for robust statistical validation. Next, run a parameter sweep to optimize entry thresholds and confirm if the strategy can survive varied market conditions.

ADDITIONAL METRICS

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