



Backtest #50071 · GC=F · EVO\_GG1RSISNIP\_v1348

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_v1348 strategy failed to generate alpha on Gold futures (GC=F), delivering a negative ROI of -4.00% and a Sharpe ratio of -0.36. With only three executed trades, the win rate of 33.3% and maximum drawdown of 12.60% are statistically insignificant, offering no reliable signal for live deployment. This severe underperformance suggests the entry logic is misaligned with current volatility regimes, requiring immediate parameter review. A concrete next step involves stress-testing the logic against the 2022 commodity crash to identify regime failure points. Until sample size and risk-adjusted metrics improve, capital allocation to this approach is inadvisable.

ADDITIONAL METRICS

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