



Backtest #50161 · GC=F · EVO_GG1RSISNIP_v1403

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_v1403 strategy on GC=F failed to generate alpha, yielding a -4.00% return with a negative Sharpe of -0.36 due to a 33.3% win rate and a sharp 12.60% peak drawdown. With only three executed trades, statistical significance is critically low, rendering these metrics unreliable indicators of true performance or risk. The severe drawdown suggests excessive leverage or inadequate stop-loss placement for this specific commodity volatility regime. Next, reduce position sizing by half and widen entry filters to verify if the strategy survives a larger sample size before re-deployment.

ADDITIONAL METRICS

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