



Backtest #52177 · GC=F · EVO_GG1RSISNIP_v964

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 negative ROI of -4.00% and Sharpe ratio of -0.36 indicate immediate capital erosion, with a 33.3% win rate failing to offset the 12.60% maximum drawdown. These results lack statistical significance due to the extremely small sample size of only three trades, meaning the data cannot confirm if the strategy is fundamentally flawed or merely suffering from random variance. The primary failure lies in the strategy's inability to maintain a positive expectancy under current market conditions for GC=F. A concrete next step is to expand the backtesting window to at least one hundred trades to establish a reliable baseline for the signal's true performance.

ADDITIONAL METRICS

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