



Backtest #52237 · GC=F · EVO_GG1RSISNIP_v1003

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_v1003 strategy on GC=F underperformed with a -4.00% ROI and a max drawdown of 12.60%. Statistical significance is absent due to only three executed trades, rendering the -0.36 Sharpe ratio and 33.3% win rate unreliable indicators. The strategy likely failed to adapt to current gold volatility, requiring a review of entry thresholds or stop-loss placement. Before redeploying capital, a larger sample size is necessary to validate the logic. The next step is to retrain the model with updated data or adjust the signal parameters.

ADDITIONAL METRICS

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