



Backtest #56687 · GC=F · EVO_GG1RSISNIP_v395

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_v395 strategy on gold futures (GC=F) suffered a -4.00% drawdown with a 12.60% peak-to-trough decline, indicating significant instability. A mere 33.3% win rate across only 3 executed trades yields statistically insignificant results that cannot support generalization. The negative Sharpe ratio of -0.36 confirms the strategy failed to generate risk-adjusted returns during this simulation period. We must expand the backtest sample size to validate signal logic and ensure robustness before live deployment.

ADDITIONAL METRICS

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