



Backtest #48873 · GC=F · EVO_GG1RSISNIP_v1144

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

This backtest for GC=F shows a -4.00% ROI with a -0.36 Sharpe, indicating the EVO_GG1RSISNIP_v1144 strategy failed to capture value in this specific sample. The low win rate of 33.3% and maximum drawdown of 12.60% suggest the entry logic was too aggressive for the current gold market structure. With only three trades executed, statistical significance is nonexistent, so the negative metrics reflect noise rather than a proven flaw in the algorithm. The immediate next step is to expand the backtesting window or adjust the signal thresholds to filter out low-probability entries.

ADDITIONAL METRICS

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