



Backtest #52428 · GC=F · EVO_GG1RSISNIP_v1121

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_v1121 strategy on GC=F failed to generate alpha, delivering a negative ROI of -4.00% with a Sharpe ratio of -0.36. The sample size of only three trades creates statistically insignificant results, rendering the 33.3% win rate and 12.60% max drawdown unreliable metrics. The model likely lacks robustness for gold futures, failing to adapt to recent volatility regimes. We must expand the backtest horizon and increase trade frequency to validate signal reliability 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