



Backtest #49150 · GC=F · EVO_GG1RSISNIP_v1205

ROI	Sharpe	Win Rate	Max Drawdown
-4.00%	-0.36	33.3%	-12.60%

EQUITY CURVE 202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1205 strategy on Gold futures failed, posting a negative return and poor risk-adjusted metrics. With only three trades executed, the statistical sample is too small to draw meaningful conclusions about the strategy's viability. The high drawdown of 12.60% suggests excessive risk exposure during adverse price movements. A reversion to the mean in gold prices likely triggered premature exits or missed reversals. Further tuning of entry filters or a complete redesign of the logic is required 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