



Backtest #49150 · GC=F · EVO\_GG1RSISNIP\_v1205

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_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 |