



Backtest #49802 · GC=F · EVO_GG1RSISNIP_v1230

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_v1230 strategy failed on GC=F, delivering a negative ROI of -4.00% and a Sharpe ratio of -0.36 amid a severe 12.60% drawdown. With only three trades executed, the statistical sample size is too small to confirm strategy failure, yet the 33.3% win rate suggests the entry logic is currently misaligned with current gold volatility. The bot requires immediate parameter recalibration or a filter adjustment to avoid these deep losses before any future deployment.

ADDITIONAL METRICS

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