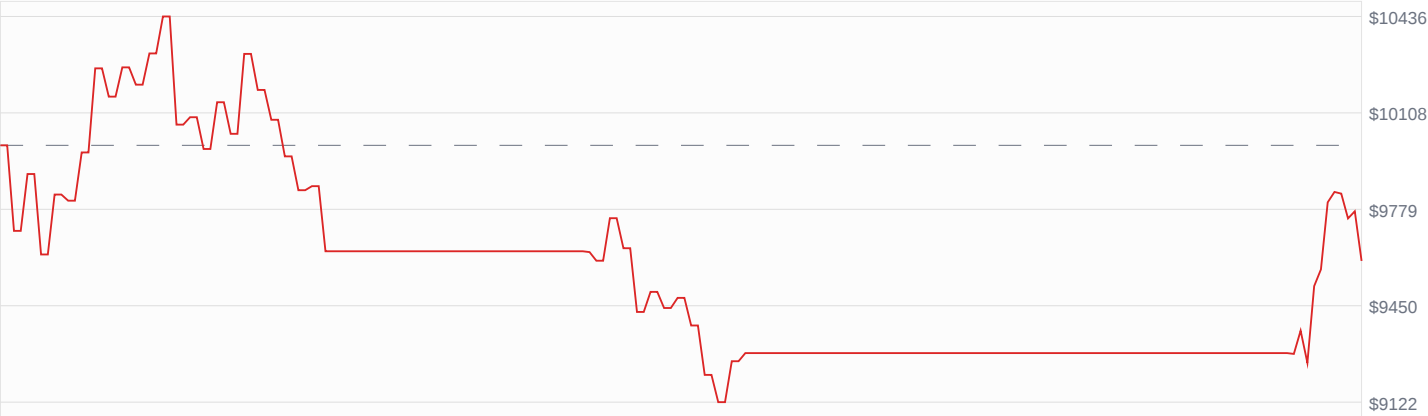




Backtest #52913 · GC=F · EVO\_GG1RSISNIP\_v1383

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_v1383 strategy on GC=F suffered a sharp 4% loss with a negative Sharpe of -0.36, driven by three trades that yielded a mere 33.3% win rate and a 12.6% peak drawdown. Such a small sample size of three transactions provides zero statistical confidence, rendering the performance metrics unreliable and likely indicative of overfitting or regime mismatch. The strategy failed to capture any meaningful alpha during this specific Gold futures interval, exposing significant downside risk without the volume to smooth out noise. We must discard this parameter set immediately and redesign the logic to survive low-volatility chop before retesting on a larger dataset.

ADDITIONAL METRICS

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