



Backtest #48409 · GC=F · EVO\_GG1RSISNIP\_v1062

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_v1062 strategy on GC=F failed, delivering a negative ROI and a Sharpe ratio of -0.36 after only three trades. A 33.3% win rate with a 12.60% maximum drawdown indicates a clear bias against the current market structure. With such a minimal sample size, these results lack statistical confidence and do not support any meaningful conclusion about the strategy's viability. The extreme drawdown relative to the tiny number of trades suggests the logic is misaligned with gold futures volatility. I will adjust the entry filters to reduce exposure during these specific ranges and re-run the simulation with 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 |