



Backtest #56615 · GC=F · EVO\_GG1RSISNIP\_v399

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_v399 strategy underperformed Gold futures with a negative ROI of 4.00% and a Sharpe ratio of -0.36. Only three executed trades generated insufficient statistical significance to validate the signal logic. The 33.3% win rate and 12.60% maximum drawdown indicate severe overfitting or regime failure rather than a robust edge. We must reject current parameters and retrain the model on higher-frequency data or different asset classes.

ADDITIONAL METRICS

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