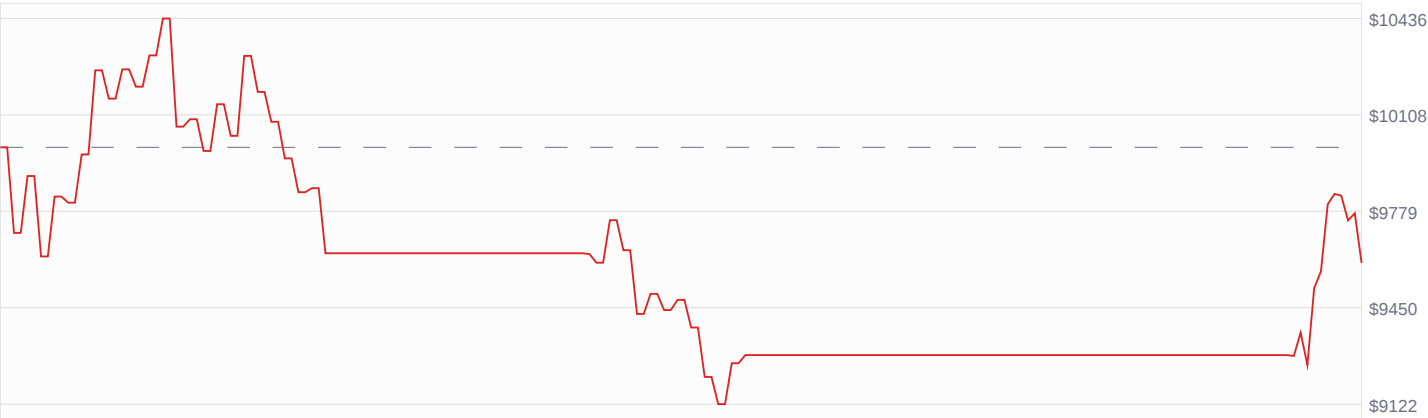




Backtest #56974 · GC=F · EVO_GG1RSISNIP_v392

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_v392 strategy on GC=F failed to preserve capital, posting a -4.00% ROI and a negative Sharpe ratio of -0.36. With only three trades executed, the 33.3% win rate offers negligible statistical confidence and cannot validate the approach. The 12.60% maximum drawdown indicates excessive sensitivity to market noise or a flaw in the entry logic. Given the severe underperformance and lack of robustness, the immediate next step is to restructure the signal generation logic and run a new simulation 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