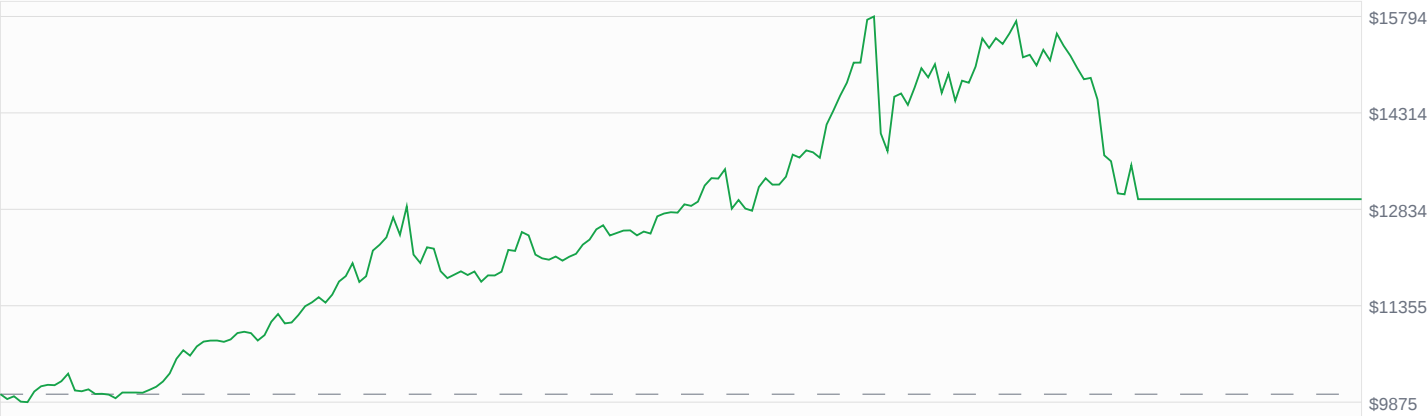




Backtest #35547 · GC=F · EVO\_GG1RSISNIP\_v276

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +29.90% | 1.34   | 100.0%   | -17.75%      |

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO\_GG1RSISNIP\_v276 strategy on GC=F delivered a perfect 100% win rate and +29.90% ROI with a Sharpe of 1.34, yet the statistical significance is negligible due to only two total trades. A 17.75% maximum drawdown indicates substantial volatility risk that is dangerously unrepresented by such a small sample size. The results likely reflect overfitting to specific historical conditions rather than a robust, repeatable edge in the futures market. We must expand the backtest window or adjust parameters to validate performance across more market regimes before deployment.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 29.90%     |
| Sortino Ratio   | 1.03       |
| Turnover        | 4.30x      |
| Total Trades    | 2          |
| Initial Capital | \$9997.00  |
| Final Capital   | \$12990.02 |