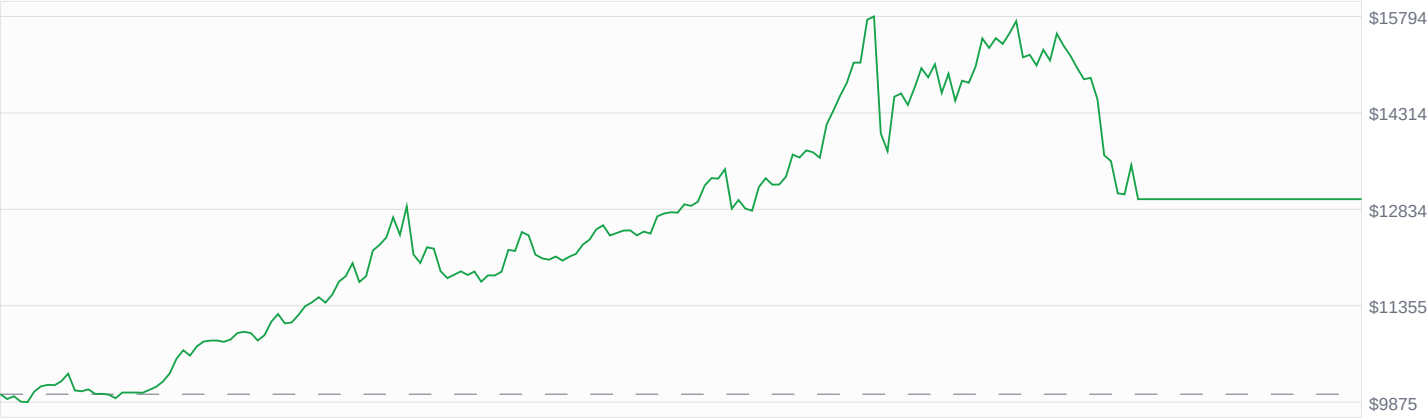




Backtest #32640 · GC=F · EVO_EVOGG1RSIS_v450

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_EVOGG1RSIS_v450 strategy for the GC=F asset had a promising return of +29.90%, with a Sharpe ratio of 1.34, indicating relatively strong risk-adjusted performance. The 100% win rate suggests high consistency in the strategy's trading decisions. However, the 17.75% max drawdown highlights potential drawdown risk, especially for an institutional investor. Given the small sample size of 2 trades, statistical confidence is limited. One concrete next step could be to expand the backtest with additional trades to better assess the strategy's robustness and risk profile.

ADDITIONAL METRICS

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