



Backtest #33725 · GC=F · EVO_EVOEVOE_v824

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_EVOEVOE_v824 strategy for the GC=F asset produced a robust performance with a 100% win rate, a Sharpe ratio of 1.34, and a max drawdown of 17.75%. The ROI of 29.90% over 2 trades is impressive, though the sample size is small. Given these results, I recommend increasing the number of backtests to better assess the strategy's consistency and potential risk.

ADDITIONAL METRICS

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