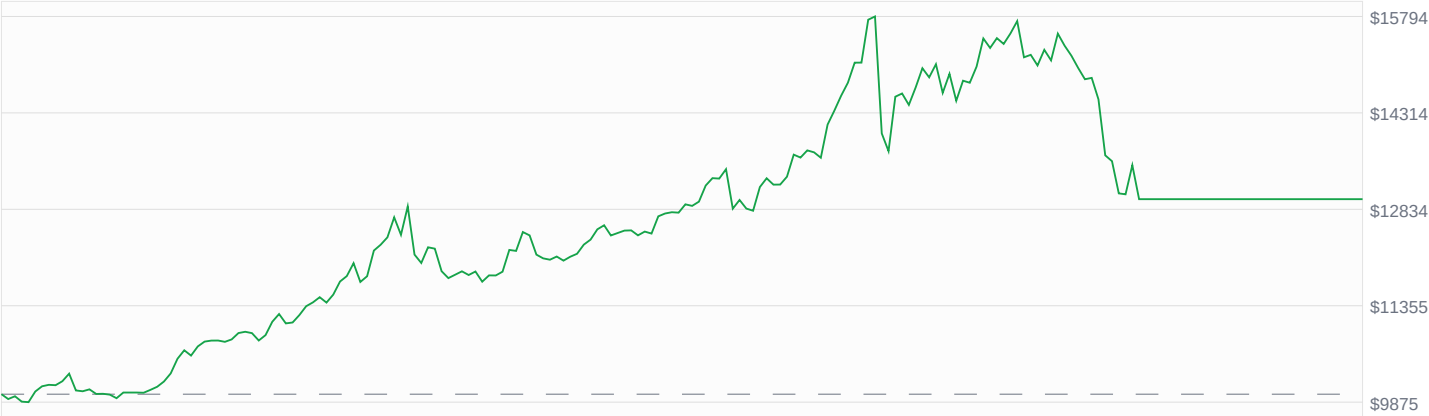




Backtest #34287 · GC=F · EVO_GG1RSISNIP_v949

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 backtest for the EVO_GG1RSISNIP_v949 strategy on the asset GC=F showed impressive performance, achieving an ROI of +29.90% and a Sharpe ratio of 1.34, indicating a relatively high risk-adjusted return. The strategy had a win rate of 100%, suggesting high success rate in confirming buy signals. However, the max drawdown was 17.75%, which is concerning. Future steps should include exploring diversification strategies to mitigate this risk while maintaining the positive trends observed.

ADDITIONAL METRICS

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