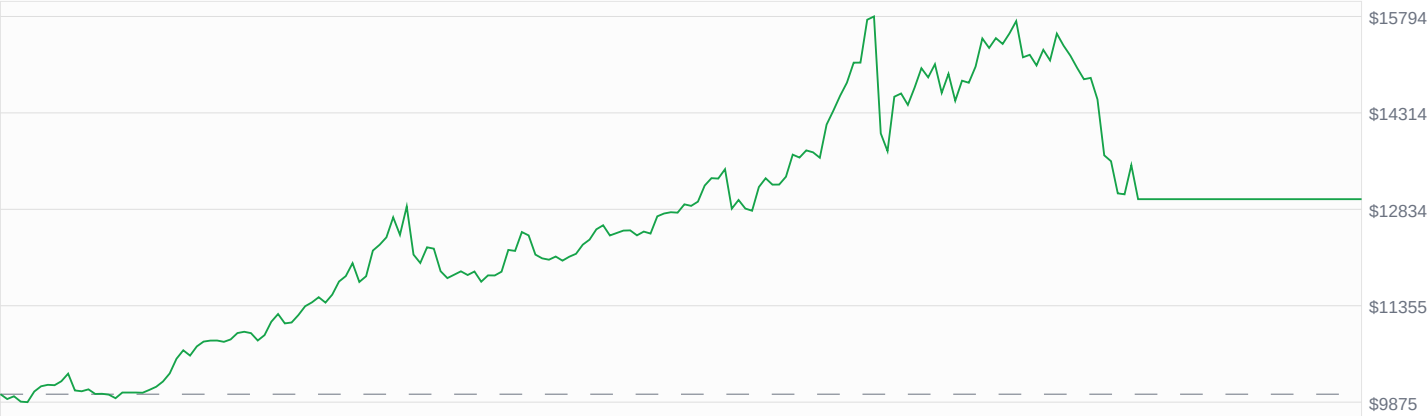




Backtest #34371 · GC=F · EVO_GG1RSISNIP_v987

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_v987 strategy for the GC=F asset produced a positive ROI of +29.90% with a Sharpe ratio of 1.34, achieving a 100.0% win rate. However, the strategy suffered a significant max drawdown of 17.75%. With a sample size of 2, the results must be treated with caution. A concrete next step would be to implement a stop-loss mechanism to minimize risk and assess the strategy's performance with a larger sample size.

ADDITIONAL METRICS

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