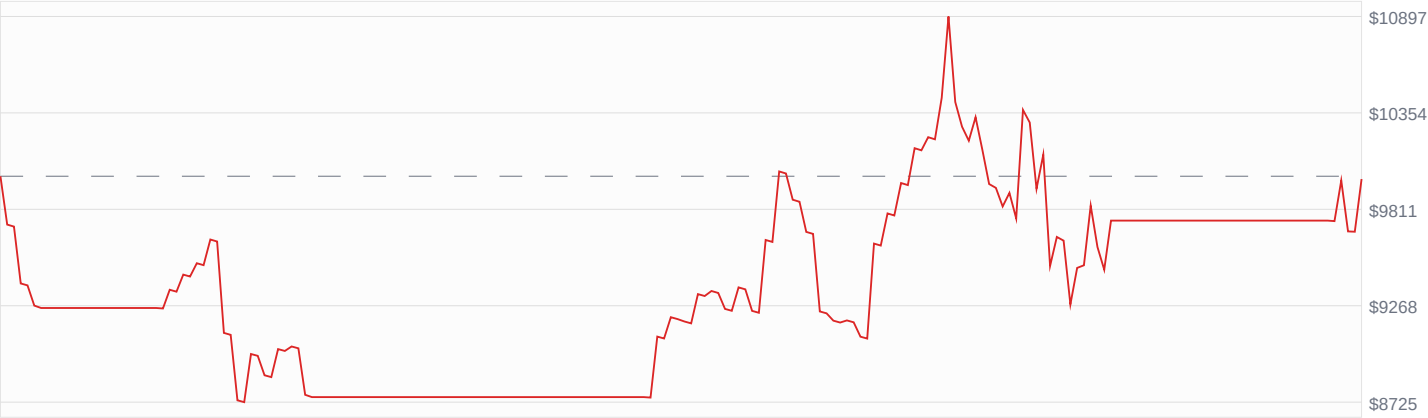




Backtest #27903 · NVDA · EVO_EVOEVOEVOE_v688

ROI	Sharpe	Win Rate	Max Drawdown
-0.22%	0.11	50.0%	-14.89%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy failed to generate alpha, evidenced by a negative ROI of -0.22% and a negligible Sharpe ratio of 0.11. A win rate of 50.0% indicates random guessing rather than edge, while a 14.89% max drawdown exposes significant risk for minimal gain. With only four total trades, the sample size is statistically irrelevant, rendering the results meaningless for prediction. This low volume prevents any assessment of true expectancy or variance. Immediate action required is expanding the backtest period to increase trade count for statistical validity.

ADDITIONAL METRICS

CAGR	-0.22%
Sortino Ratio	0.09
Turnover	7.55x
Total Trades	4
Initial Capital	\$9997.00
Final Capital	\$9981.06