



Backtest #28388 · NVDA · EVO\_EVOEVOEVOE\_v733

ROI

+2.71%

Sharpe

0.26

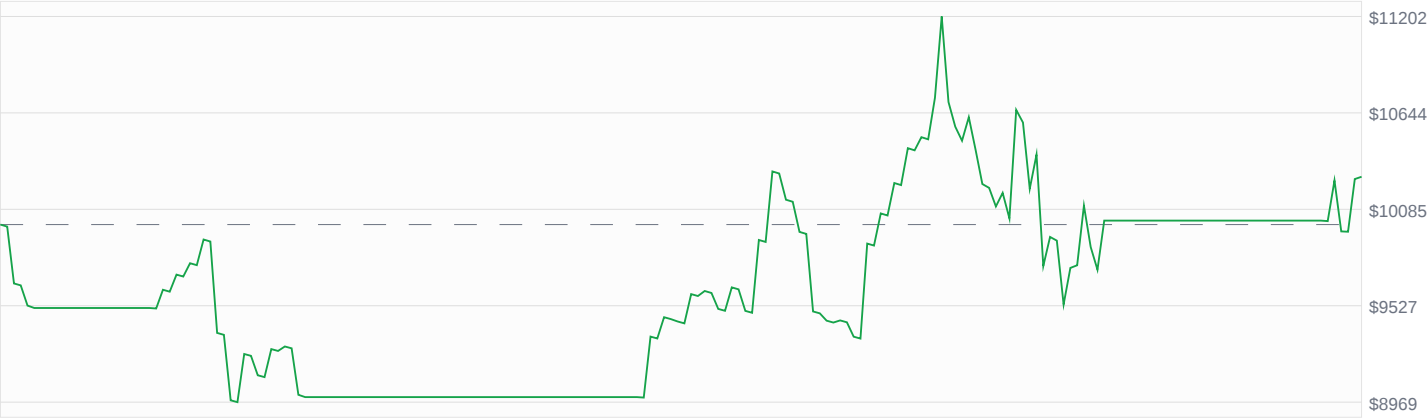
Win Rate

50.0%

Max Drawdown

-14.89%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy generated a modest gain of \$273.84 on NVDA, but a Sharpe of 0.26 indicates negligible risk-adjusted performance. A 50% win rate is statistically inconclusive given the tiny sample size of only four trades. The 14.89% max drawdown is disproportionately high for such low returns, suggesting poor risk management. This result lacks statistical significance and cannot be reliably extrapolated to future market conditions. The immediate next step is to backtest over a significantly longer period with more diverse market regimes.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 2.71%      |
| Sortino Ratio   | 0.22       |
| Turnover        | 7.73x      |
| Total Trades    | 4          |
| Initial Capital | \$9997.00  |
| Final Capital   | \$10273.84 |