



Backtest #28835 · NVDA · EVO_EVOEVOEVOE_v794

ROI

+2.71%

Sharpe

0.26

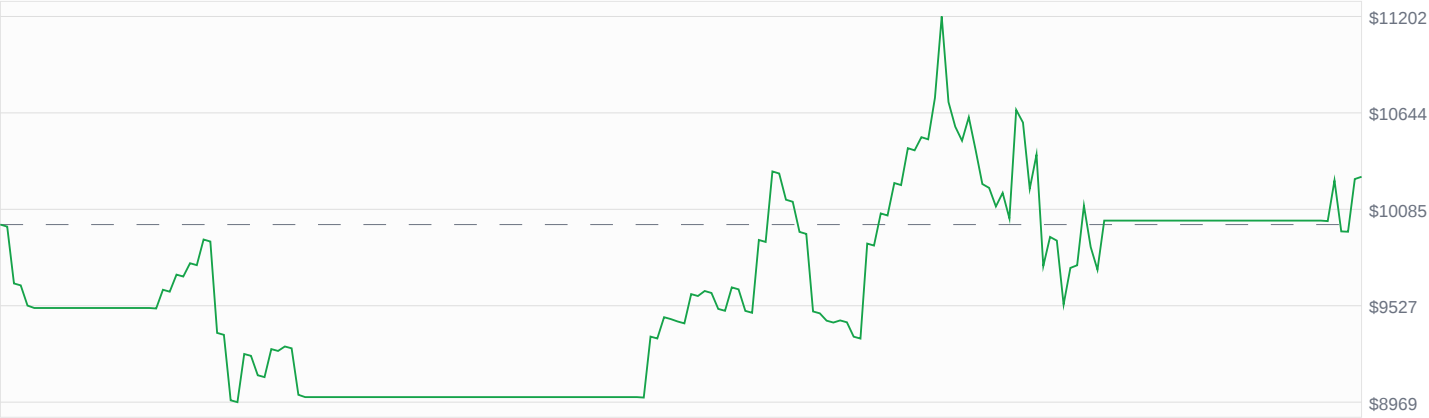
Win Rate

50.0%

Max Drawdown

-14.89%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The 2.71% ROI is negligible given the 14.89% max drawdown and a poor Sharpe of 0.26. With only four trades, the 50% win rate offers no statistical confidence or edge. The risk-adjusted returns are suboptimal, indicating high volatility for minimal gain. You must significantly increase trade frequency to validate the strategy's logic. Expand the sample size before considering any live deployment.

ADDITIONAL METRICS

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