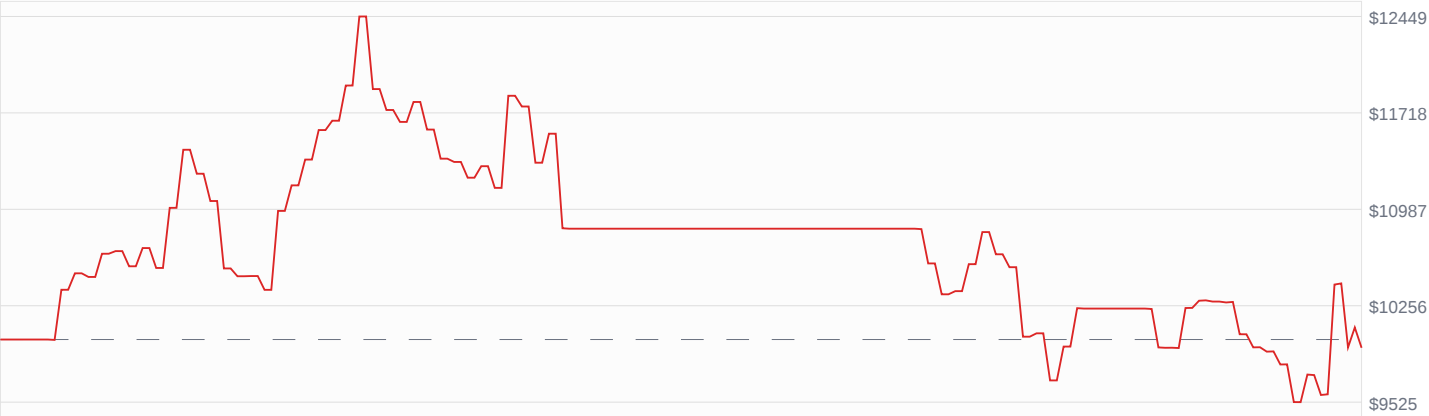




Backtest #55133 · NVDA · EVO\_EVOEVOEVOE\_v2029

|        |        |          |              |
|--------|--------|----------|--------------|
| ROI    | Sharpe | Win Rate | Max Drawdown |
| -0.66% | 0.09   | 33.3%    | -23.49%      |

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO\_EVOEVOEVOE\_v2029 strategy failed to generate alpha on NVDA, posting a negligible -0.66% ROI and a dangerously low Sharpe ratio of 0.09. With only three trades executed, the statistical sample is too small to draw reliable conclusions, rendering the 33.3% win rate and 23.49% drawdown statistically insignificant. The lack of signal generation suggests the entry logic is misaligned with current market microstructure or volatility regimes. We must expand the backtest horizon to validate robustness before deploying live capital.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | -0.66%     |
| Sortino Ratio   | 0.08       |
| Turnover        | 6.21x      |
| Total Trades    | 3          |
| Initial Capital | \$10000.00 |
| Final Capital   | \$9937.32  |