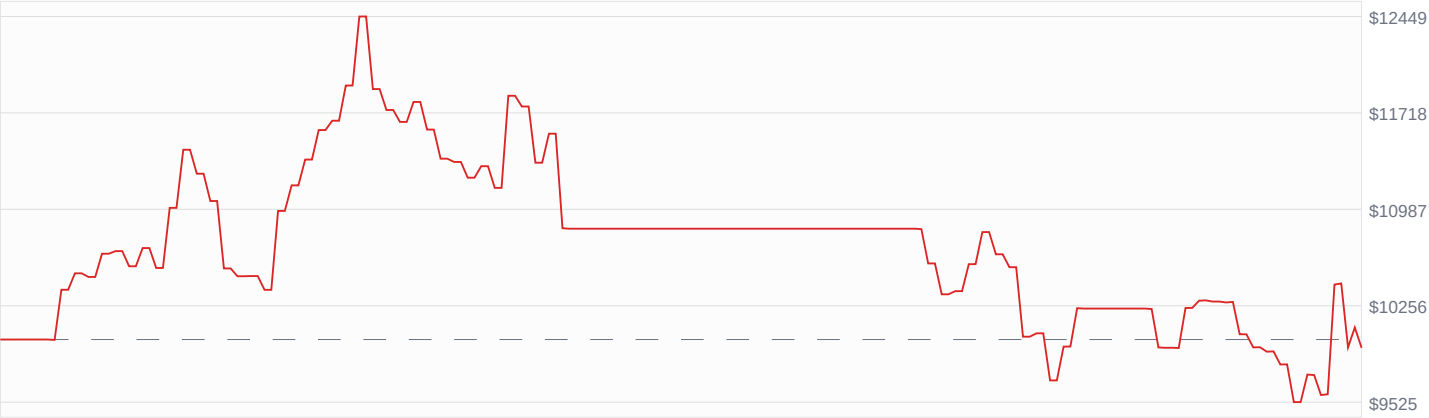




Backtest #55707 · NVDA · EVO\_EVOEVOEVOE\_v2183

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_v2183 strategy on NVDA failed to generate alpha, delivering a -0.66% return with a negligible 0.09 Sharpe ratio. The sample size of just three trades lacks statistical significance, making the 33.3% win rate and 23.49% drawdown unreliable indicators of true performance. Such low trade counts usually suggest overfitting or a strategy that cannot withstand normal market volatility. We must re-evaluate the entry logic and increase the data window to validate any future deployment.

ADDITIONAL METRICS

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