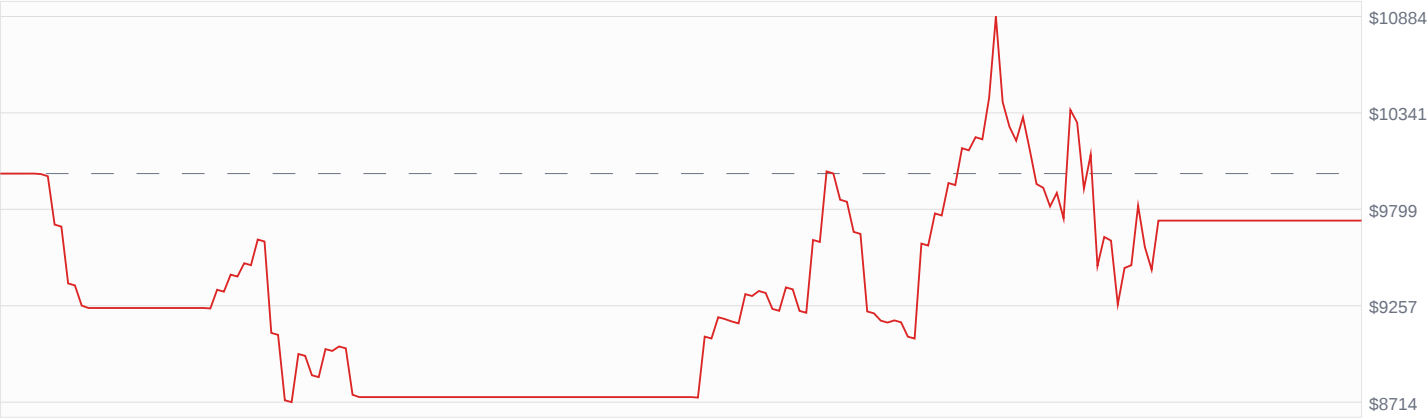




Backtest #8172 · NVDA · EVO_EVOEVOEVOE_v1928

ROI	Sharpe	Win Rate	Max Drawdown
-2.65%	-0.03	33.3%	-14.89%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy fails to generate alpha with a negative Sharpe of -0.03 and a 14.89% drawdown. The win rate is abysmal at 33.3%, suggesting poor entry timing or signal noise. Only three trades provide negligible statistical confidence, making results unreliable. The -2.65% ROI confirms capital destruction rather than preservation. Next, expand the backtest window to increase sample size for meaningful evaluation.

ADDITIONAL METRICS

CAGR	-2.65%
Sortino Ratio	-0.02
Turnover	5.57x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9735.50