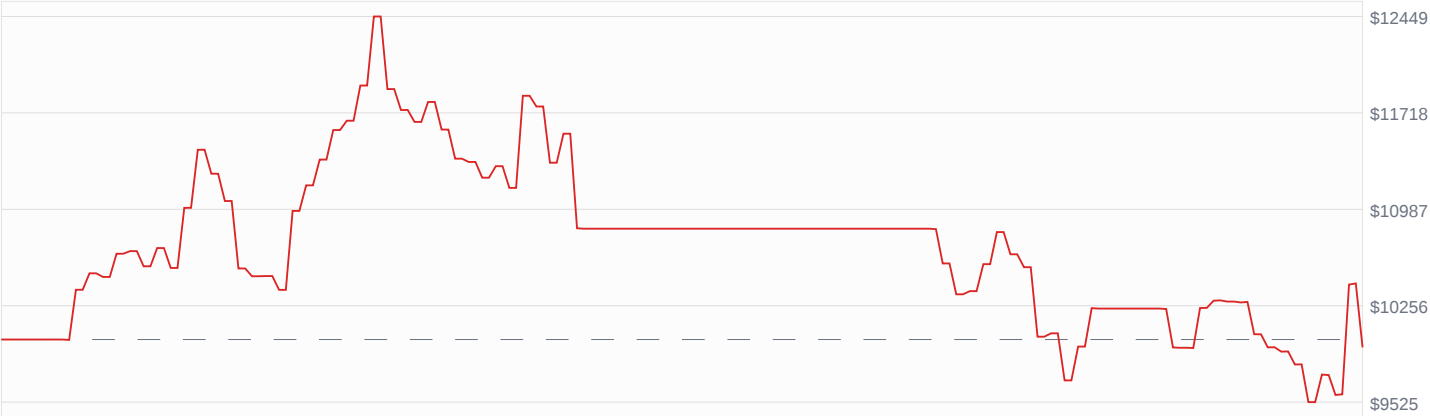




Backtest #40537 · NVDA · EVO_EVOEVOEVOE_v2378

ROI	Sharpe	Win Rate	Max Drawdown
-0.63%	0.09	33.3%	-23.49%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The backtest for NVDA using strategy EVO_EVOEVOEVOE_v2378 underperformed significantly, generating a negative ROI of -0.63% and a Sharpe ratio of 0.09, indicating poor risk-adjusted returns. With only three trades executed, the sample size is insufficient to draw statistically significant conclusions about the strategy's viability. The maximum drawdown of 23.49% suggests high vulnerability during adverse market conditions, while a win rate of 33.3% confirms a lack of edge. The results warrant an immediate pause on deployment until parameters are optimized and validated against a larger historical dataset.

ADDITIONAL METRICS

CAGR	-0.63%
Sortino Ratio	0.08
Turnover	6.21x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9939.83