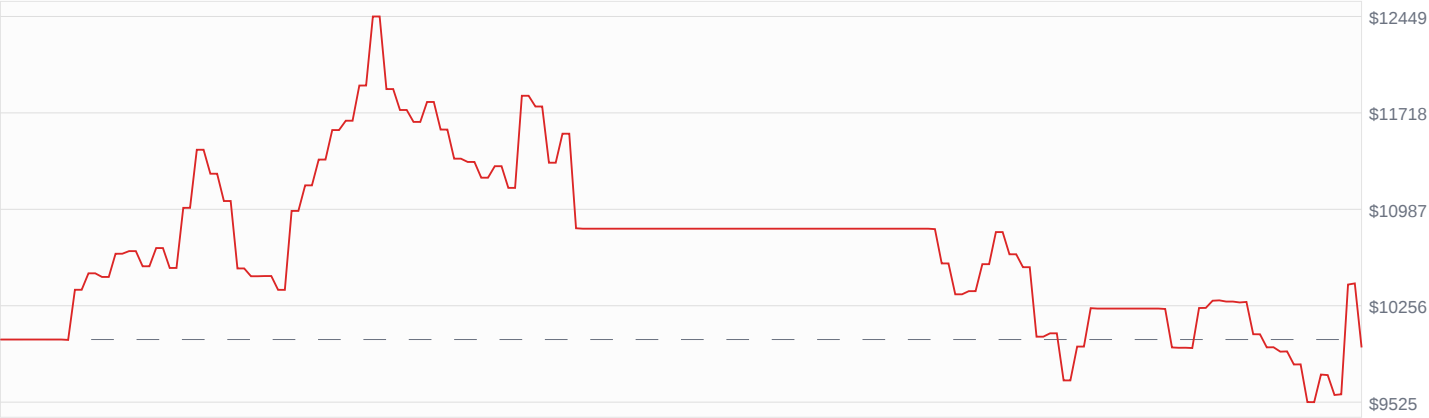




Backtest #45073 · NVDA · EVO_EVOEVOE_v2100

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 under the EVO_EVOEVOE_v2100 strategy reveals severe inefficiency with a negative ROI and a Sharpe ratio near zero. The sample size of only three trades is statistically insignificant, rendering the 33% win rate and 23% drawdown unreliable indicators of future performance. This likely indicates a parameter mismatch or a lack of robustness in the logic for current market volatility. Immediate action requires stress-testing the strategy on a longer historical dataset to validate its edge before any live deployment.

ADDITIONAL METRICS

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