



Backtest #49656 · NVDA · EVO_EVOEVOEVOE_v784

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 EVO_EVOEVOEVOE_v784 strategy on NVDA failed to generate alpha, registering a negative return of 0.63% alongside a negligible Sharpe ratio of 0.09. With only three executed trades, the win rate of 33.3% and a 23.49% maximum drawdown lack statistical significance and cannot support any confidence intervals. The severe drawdown suggests the logic is highly exposed to false breakouts or low-volatility environments without proper filtering. I recommend widening the lookback period and incorporating a volume confirmation filter before re-running the simulation to improve robustness.

ADDITIONAL METRICS

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