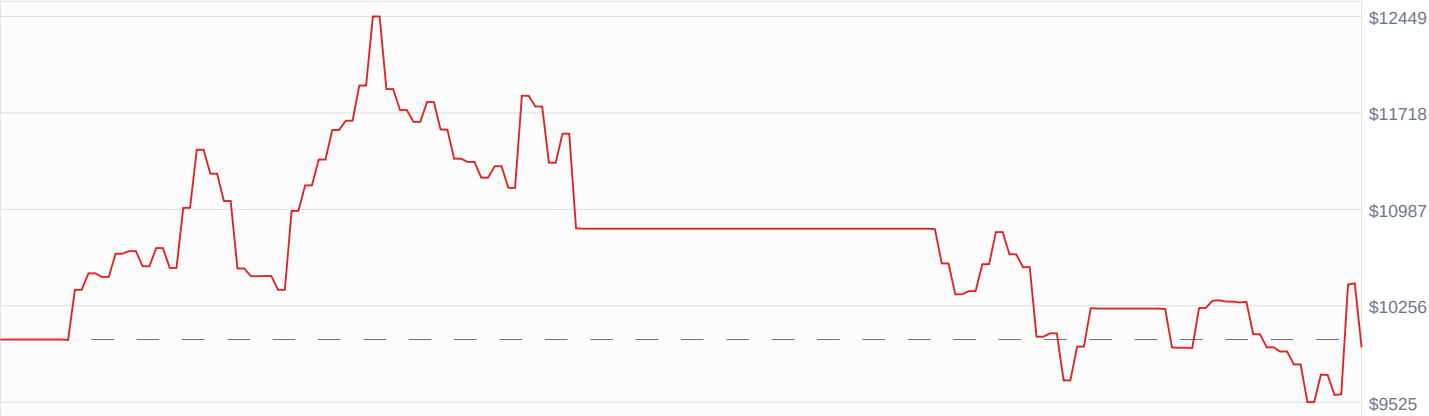




Backtest #49894 · NVDA · EVO_EVOEVOE_v1859

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_v1859 strategy reveals severe inefficiency, marked by a -0.63% ROI and a meager 0.09 Sharpe ratio. With only three trades executed, the statistical significance is negligible, rendering the 33.3% win rate and 23.49% maximum drawdown unreliable indicators of future performance. The data suggests the strategy lacks sufficient edge to survive a live market environment, as the capital eroded from \$10,000 to \$9,939.83. Immediate action requires expanding the sample size through a longer backtest period or adjusting entry filters to capture more volatility.

ADDITIONAL METRICS

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