



Backtest #56729 · NVDA · EVO_EVOWEBIDEA_v418

ROI

+2.52%

Sharpe

0.25

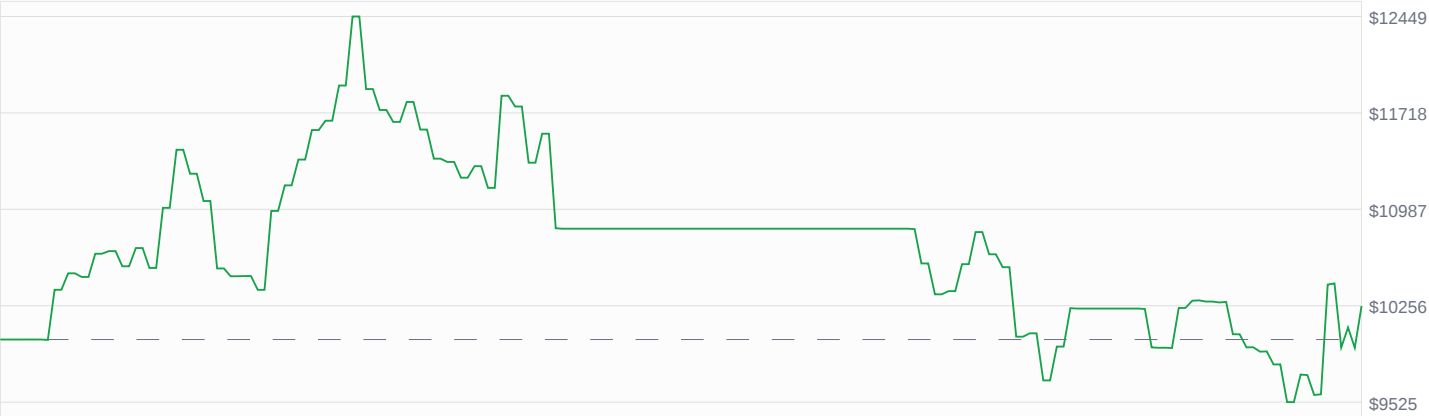
Win Rate

66.7%

Max Drawdown

-23.49%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The EVO_EVOWEBIDEA_v418 backtest on NVDA shows a 66.7% win rate but suffers from a severe 23.49% maximum drawdown and a meager 0.25 Sharpe ratio, indicating poor risk-adjusted returns. With only three trades in the simulation, the results lack statistical significance and are too volatile to form a reliable trading edge. The strategy failed to scale capital efficiently, generating a mere 2.52% return while exposing the portfolio to excessive downside risk. A concrete next step is to widen the entry criteria or add a volatility filter to prevent premature exits during market turbulence. Until sample size and consistency improve, this approach remains unsuitable for live deployment.

ADDITIONAL METRICS

CAGR	2.52%
Sortino Ratio	0.21
Turnover	6.24x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$10254.64