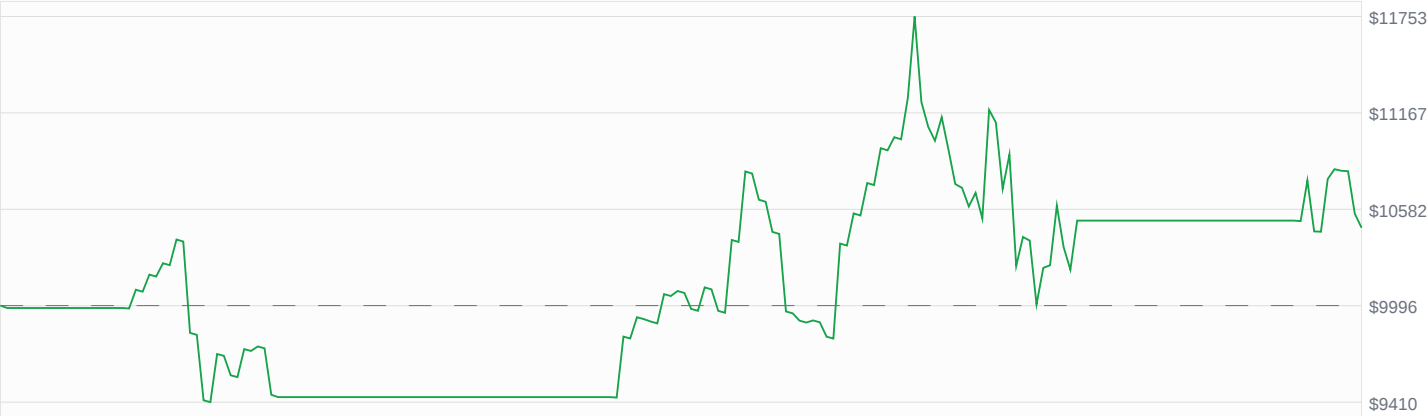




Backtest #33549 · NVDA · EVO_EVOEVOEVOE_v542

ROI	Sharpe	Win Rate	Max Drawdown
+4.67%	0.36	25.0%	-14.89%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v542 strategy generated a marginal +4.67% return on NVDA with a dangerously low win rate of 25.0% and an underwhelming Sharpe ratio of 0.36. With only four trades executed, the sample size is insufficient to establish statistical significance, rendering the drawdown of 14.89% highly volatile and potentially noise rather than a structural flaw. The strategy failed to capitalize on the asset's momentum, suggesting the entry filters were too restrictive for this specific market regime. A concrete next step is to increase the backtest lookback period to at least 100 trades to validate the edge before deploying real capital. This approach is purely educational and does not constitute financial advice.

ADDITIONAL METRICS

CAGR	4.67%
Sortino Ratio	0.31
Turnover	8.03x
Total Trades	4
Initial Capital	\$9997.00
Final Capital	\$10469.68