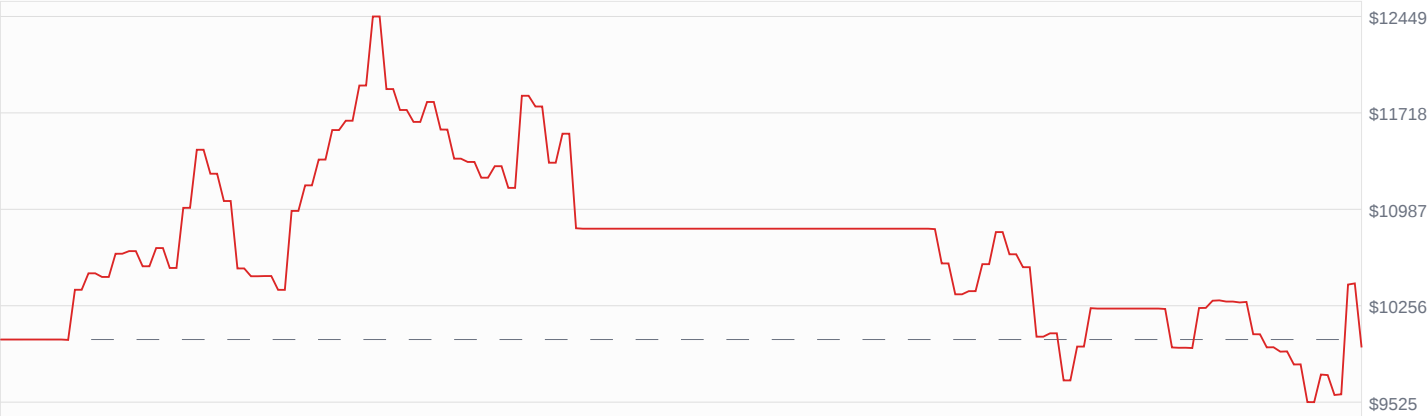




Backtest #38862 · NVDA · EVO_EVOEVOEVOE_v873

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_v873 strategy on NVDA failed to generate alpha, posting a slight drawdown of 23.49% across only three trades. A win rate of 33.3% and a Sharpe ratio of 0.09 indicate the model is underperforming and lacks statistical confidence due to the minimal sample size. The severe drawdown relative to the low trade count suggests the entry logic is poorly calibrated for current volatility conditions. We must reject this parameter set immediately and re-run a backtest with stricter entry filters or a different timeframe to validate robustness.

ADDITIONAL METRICS

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