



Backtest #47045 · NVDA · EVO_EVOEVOEVOE_v805

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_v805 backtest on NVDA shows statistically insignificant results, likely due to a sample size of only three trades. A -0.63% ROI paired with a 33.3% win rate and a 23.49% drawdown indicates the strategy failed to capture any meaningful alpha during the simulation period. The near-flat Sharpe ratio of 0.09 suggests the strategy generates returns indistinguishable from noise under current market conditions. We must expand the look-back window to accumulate sufficient trade data before drawing definitive conclusions on its viability.

ADDITIONAL METRICS

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