



Backtest #47144 · NVDA · EVO\_WEBIDEA\_v134

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_WEBIDEA\_v134 strategy on NVDA failed to generate profit, recording a 0.63% loss and a 23.49% maximum drawdown. A win rate of 33.3% across only three trades is statistically insignificant, making the 0.09 Sharpe ratio meaningless for risk assessment. The limited sample size prevents any reliable conclusion regarding the strategy's viability or market fit. Immediate action requires expanding the backtest window to gather sufficient data points before re-evaluating parameter optimization.

ADDITIONAL METRICS

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