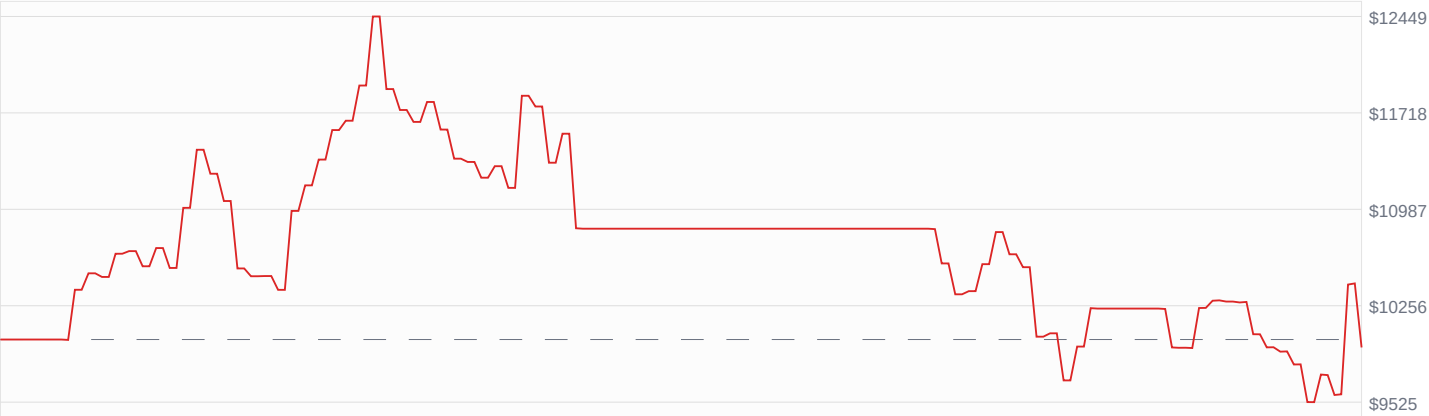




Backtest #47180 · NVDA · EVO_EVOEVOEVOE_v590

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_EVOEVOE_v590 strategy on NVDA failed to generate positive alpha, delivering a -0.63% ROI with a subpar Sharpe ratio of 0.09. Only 33.3% of trades were profitable, resulting in a significant 23.49% maximum drawdown across merely three transactions. Such a small sample size renders the statistical confidence low and makes the results unrepresentative of long-term viability. The strategy likely requires parameter optimization or a complete shift in logic to avoid excessive volatility. The next step is to run a new backtest with adjusted stop-loss levels or a different time horizon 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