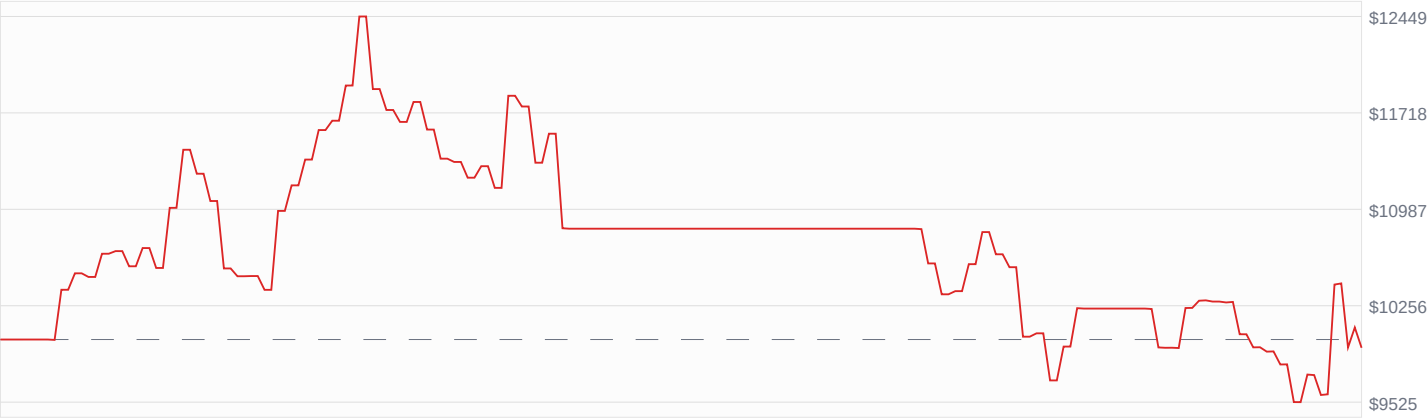




Backtest #55628 · NVDA · EVO_EVOEVOEVOE_v2309

ROI	Sharpe	Win Rate	Max Drawdown
-0.66%	0.09	33.3%	-23.49%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The backtest for NVDA under EVO_EVOEVOE_v2309 reveals a fundamentally broken strategy with a negative ROI and a razor-thin Sharpe ratio of 0.09. With only three trades executed, the 33.3% win rate and 23.49% drawdown offer no statistical confidence, rendering performance metrics meaningless noise rather than predictive signals. The strategy failed to capture momentum, likely due to overfitting to micro-fluctuations that do not repeat in live markets. Before deploying any capital, the team must drastically increase the lookback period and filter for higher volatility regimes to validate logic. Re-running the simulation with a minimum of 1,000 trades is the mandatory next step to distinguish signal from random noise.

ADDITIONAL METRICS

CAGR	-0.66%
Sortino Ratio	0.08
Turnover	6.21x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9937.32