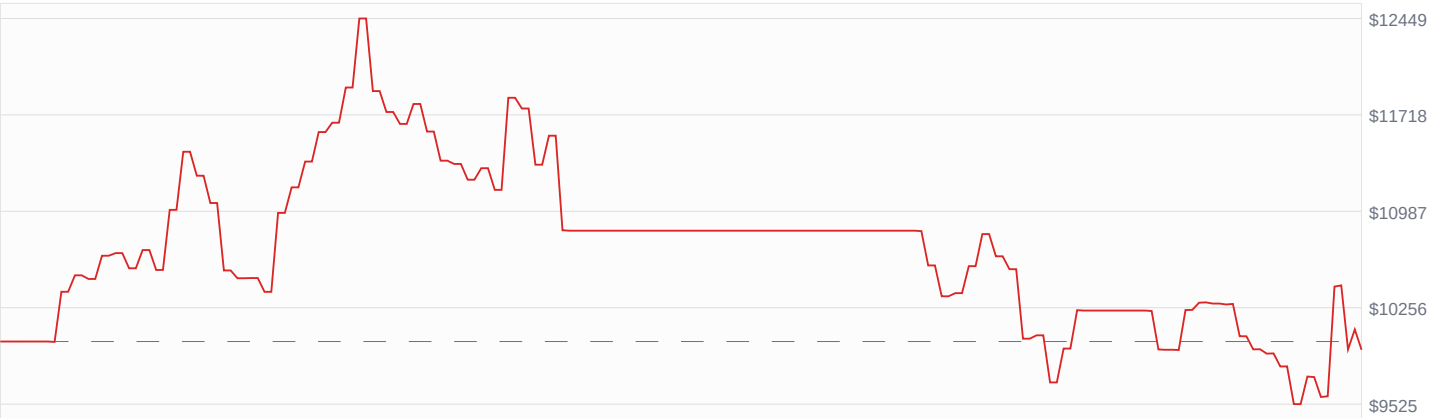




Backtest #55787 · NVDA · EVO_EVOEVOEVOE_v2116

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 NVDA backtest for EVO_EVOEVOE_v2116 shows severe inefficiency with a -0.66% ROI and a razor-thin 0.09 Sharpe ratio. A mere three trades yield insufficient statistical confidence to validate the strategy or any observed patterns. The strategy generated excessive losses, evidenced by a 23.49% max drawdown on a single transaction. With such a sparse sample size, the results are likely noise rather than a signal of systematic failure. Immediate next step is to restructure entry logic to reduce trade frequency and avoid high-impact drawdowns.

ADDITIONAL METRICS

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