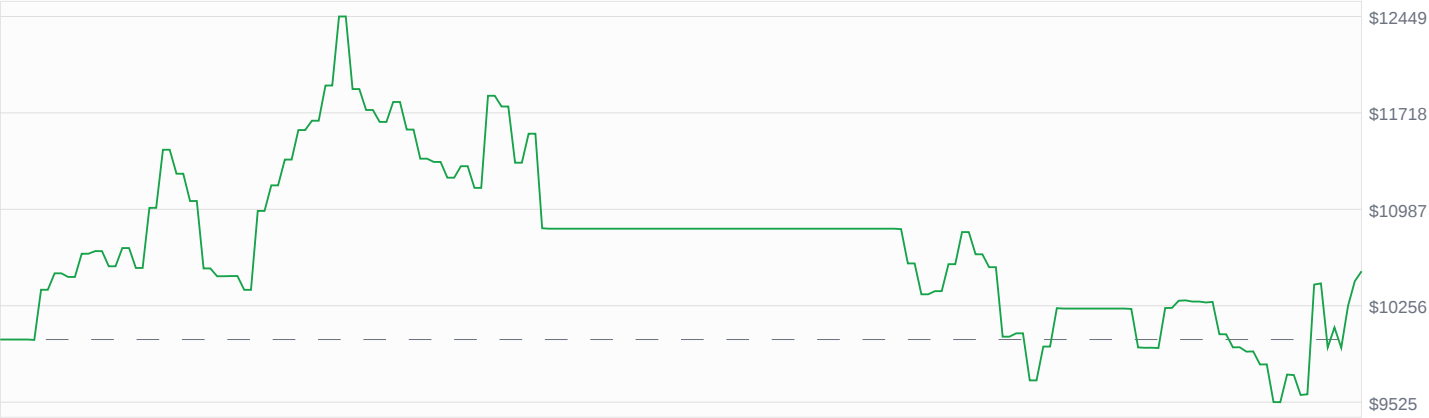




Backtest #57303 · NVDA · EVO_EVOEVOEVOE_v2164

ROI	Sharpe	Win Rate	Max Drawdown
+5.14%	0.37	66.7%	-23.49%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2164 backtest on NVDA shows a modest 5.14% return with a 66.7% win rate, yet the 23.49% drawdown reveals severe instability in a low-sample regime of only three trades. A Sharpe ratio of 0.37 indicates weak risk-adjusted performance, suggesting the strategy lacks statistical confidence and is prone to sharp losses. Such limited trade counts render historical results unreliable and highlight overfitting risks common in parameter-heavy models. The next step is to expand the backtest window or reduce strategy complexity to validate if the edge persists under broader market conditions.

ADDITIONAL METRICS

CAGR	5.14%
Sortino Ratio	0.32
Turnover	6.27x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$10517.59