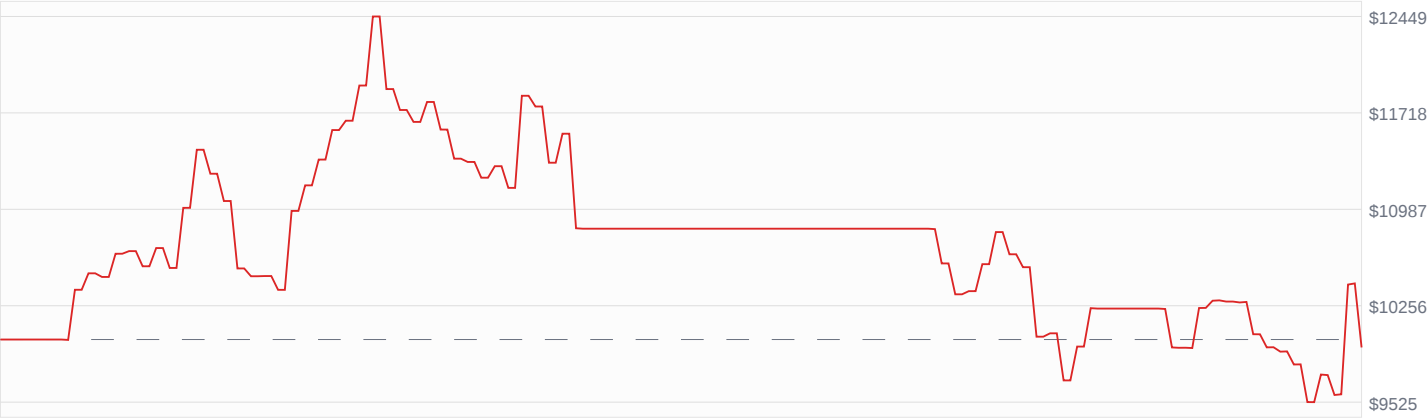




Backtest #47083 · NVDA · EVO_EVOEVOEVOE_v556

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_v556 backtest on NVDA shows severe overfitting with only three trades, rendering the 33.3% win rate statistically meaningless. A negative 0.63% return alongside a 0.09 Sharpe ratio and 23.49% drawdown indicates a strategy that failed to capture volatility while suffering significant losses. This sample size is insufficient to generate any confidence in the signal logic or risk-adjusted performance metrics. We must immediately expand the lookback period and increase trade count before considering any live deployment.

ADDITIONAL METRICS

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