



Backtest #49755 · NVDA · EVO_EVOEVOEVOE_v854

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_EVOEVOEVOE_v854 strategy on NVDA failed to capture value, delivering a negative ROI of -0.63% and a Sharpe ratio of only 0.09, which indicates poor risk-adjusted returns. With merely three trades executed, the sample size is statistically insignificant, rendering the 33.3% win rate and 23.49% drawdown highly volatile and unreliable indicators of future performance. The strategy lacks robustness on this ticker, suggesting current parameters are ill-suited for NVDA's recent price action or volatility profile. Before reallocating capital, a rigorous walk-forward optimization is required to validate if the logic holds across different market regimes or if the parameters need fundamental adjustment.

ADDITIONAL METRICS

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