



Backtest #53893 · NVDA · EVO_EVOEVOEVOE_v2091

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 shows a marginal negative ROI of -0.66% and a negligible Sharpe ratio of 0.09, indicating the strategy failed to generate excess returns relative to risk. With only three total trades, the sample size is statistically insignificant, meaning the 33.3% win rate and 23.49% max drawdown do not provide reliable evidence of strategy performance. The high drawdown relative to the small trade count suggests poor risk management or excessive exposure per position. A concrete next step is to expand the backtest period to at least fifty trades to establish statistical confidence before further optimization.

ADDITIONAL METRICS

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