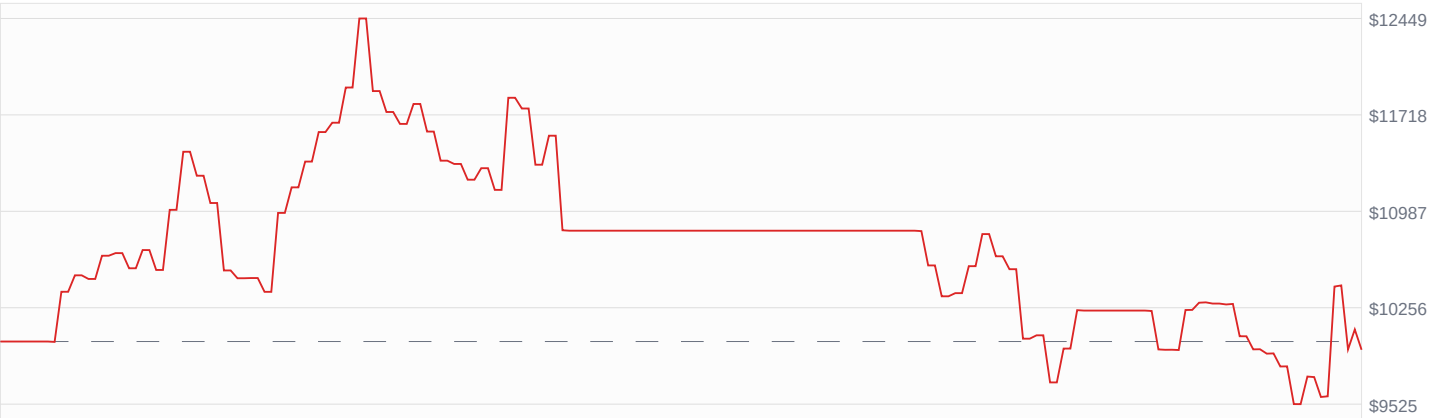




Backtest #56467 · NVDA · EVO_EVOEVOEVOE_v2164

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 EVO_EVOEVOEVOE_v2164 backtest on NVDA shows severe underperformance with a -0.66% ROI and a meager 0.09 Sharpe ratio, indicating the strategy failed to capture the asset's volatility. With only three trades executed, the 33.3% win rate offers no statistical confidence to validate the logic, as the sample size is too small to discern genuine alpha from random noise. The maximum drawdown of 23.49% suggests excessive risk exposure relative to the minimal returns generated, making the risk-adjusted profile unsustainable for institutional deployment. Before further iteration, you must expand the testing window or adjust entry filters to generate sufficient trade history for meaningful evaluation.

ADDITIONAL METRICS

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