



Backtest #57273 · NVDA · EVO_EVOWEBIDEA_v337

ROI

+5.14%

Sharpe

0.37

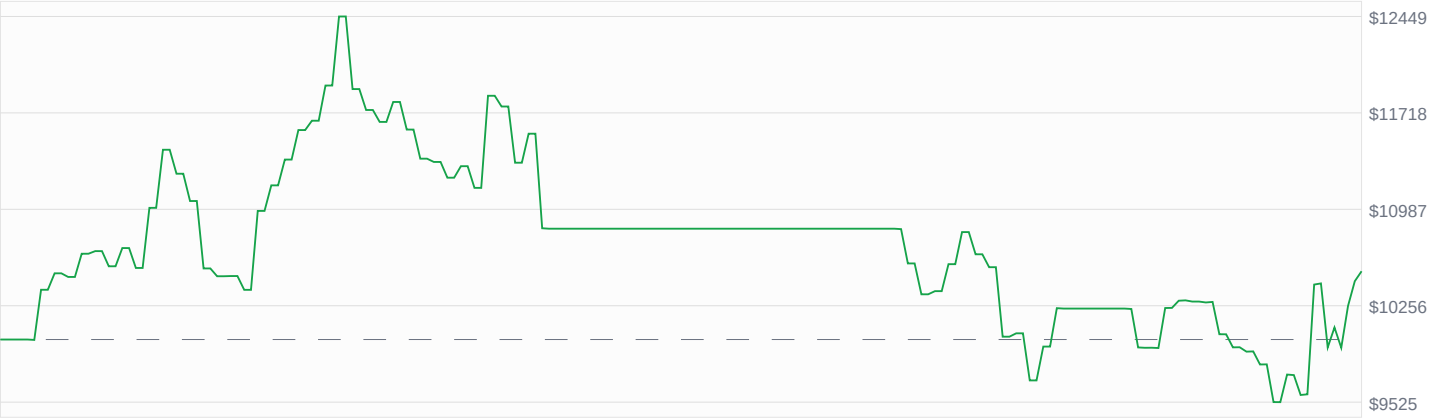
Win Rate

66.7%

Max Drawdown

-23.49%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOWEBIDEA_v337 backtest on NVDA shows a 5.14% return but suffers from severe statistical unreliability due to only three trades. A Sharpe ratio of 0.37 indicates weak risk-adjusted performance, and the 23.49% drawdown is dangerously high given the limited sample size. The high win rate of 66.7% is likely a random occurrence rather than a robust edge in this specific market regime. We must reject this strategy for live deployment until we run a longer simulation to validate its consistency and reduce volatility. The immediate next step is to backtest this logic against a larger historical dataset to filter out noise.

ADDITIONAL METRICS

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