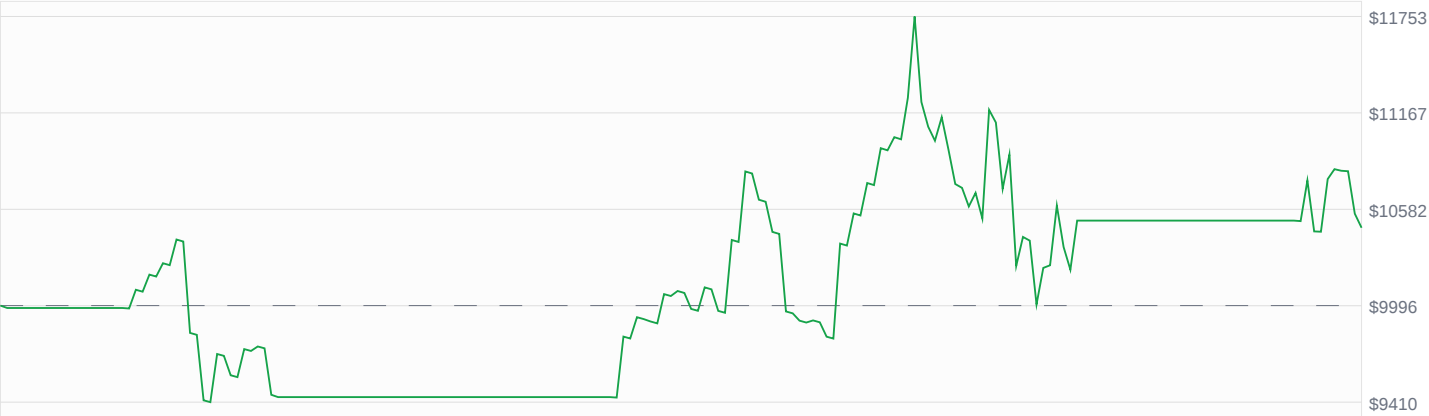




Backtest #34529 · NVDA · EVO_GG1RSISNIP_v1070

ROI	Sharpe	Win Rate	Max Drawdown
+4.67%	0.36	25.0%	-14.89%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1070 backtest on NVDA delivered a nominal +4.67% ROI but exposed severe fragility with a 0.36 Sharpe ratio and 14.89% drawdown across only four trades. A 25% win rate suggests the signal logic is largely ineffective at filtering noise for this specific ticker or timeframe. Such a small sample size renders any statistical inference highly unreliable, making the results statistically insignificant rather than robust. We must avoid deploying this strategy live until we can demonstrate consistent alpha across a larger, out-of-sample dataset. The immediate next step is to optimize entry filters to reduce false signals and expand the evaluation window.

ADDITIONAL METRICS

CAGR	4.67%
Sortino Ratio	0.31
Turnover	8.03x
Total Trades	4
Initial Capital	\$9997.00
Final Capital	\$10469.68