



Backtest #48539 · NVDA · EVO_GG1RSISNIP_v1081

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_GG1RSISNIP_v1081 strategy on NVDA failed to generate alpha, recording a 0.63% loss with a meager 0.09 Sharpe ratio and a 33.3% win rate. With only three trades executed, the statistical sample is insufficient to validate the logic or explain the 23.49% peak drawdown. The negative performance suggests the entry triggers are misaligned with current volatility regimes rather than a fundamental flaw in the code. Expanding the backtest window to capture more market cycles would clarify whether the strategy requires parameter optimization or a complete redesign. This analysis is for informational purposes and does not constitute investment advice.

ADDITIONAL METRICS

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