



Backtest #50092 · NVDA · EVO_GG1RSISNIP_v1366

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_v1366 strategy on NVDA underperformed, delivering a negative ROI and a Sharpe ratio near zero due to a 33.3% win rate. With only three total trades, the statistical significance is negligible, and the 23.49% maximum drawdown likely reflects overfitting or extreme noise rather than a structural flaw. The minimal sample size prevents any reliable inference about the strategy's true risk profile or expected returns. We must execute a longer backtest with increased trade frequency to validate the logic before live deployment.

ADDITIONAL METRICS

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