



Backtest #51191 · NVDA · EVO_GG1RSISNIP_v1605

ROI

+0.88%

Sharpe

0.17

Win Rate

33.3%

Max Drawdown

-23.49%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1605 strategy on NVDA yielded a marginal +0.88% ROI with a Sharpe ratio of 0.17, indicating negligible risk-adjusted returns. With only three trades executed, the sample size is too small to support any statistical confidence in the 33.3% win rate or the observed 23.49% maximum drawdown. The strategy failed to capture meaningful alpha during this period, likely due to parameters misaligned with current market volatility. I recommend stress-testing the entry logic against higher-frequency data to isolate whether the poor performance stems from execution noise or flawed signal generation.

ADDITIONAL METRICS

CAGR	0.88%
Sortino Ratio	0.14
Turnover	6.22x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$10091.30