



Backtest #56379 · NVDA · EVO_GG1RSISNIP_v332

ROI	Sharpe	Win Rate	Max Drawdown
-0.66%	0.09	33.3%	-23.49%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v332 strategy failed to generate alpha on NVDA, posting a negative ROI of -0.66% with a meager Sharpe ratio of 0.09. A 33.3% win rate and a severe 23.49% maximum drawdown indicate poor risk-adjusted performance and significant volatility exposure. With only three trades executed, the sample size is statistically insignificant, rendering any positive signal interpretation unreliable. The strategy requires immediate parameter re-optimization or a complete logic revision before further deployment. Do not scale this approach until robustness is proven over a larger dataset.

ADDITIONAL METRICS

CAGR	-0.66%
Sortino Ratio	0.08
Turnover	6.21x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9937.32