



Backtest #41115 · NVDA · EVO_GG1RSISNIP_v1558

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 strategy on NVDA shows a negative ROI of -0.63% and a negligible Sharpe ratio of 0.09, indicating it failed to generate alpha. The 33.3% win rate and 23.49% max drawdown highlight poor risk-adjusted performance, though the tiny sample of three trades makes these statistics unreliable for inference. You cannot assess statistical confidence with such a small dataset, as the results are likely noise rather than signal. The next step is to extend the backtest window to at least one hundred trades to establish a meaningful baseline before optimizing parameters.

ADDITIONAL METRICS

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