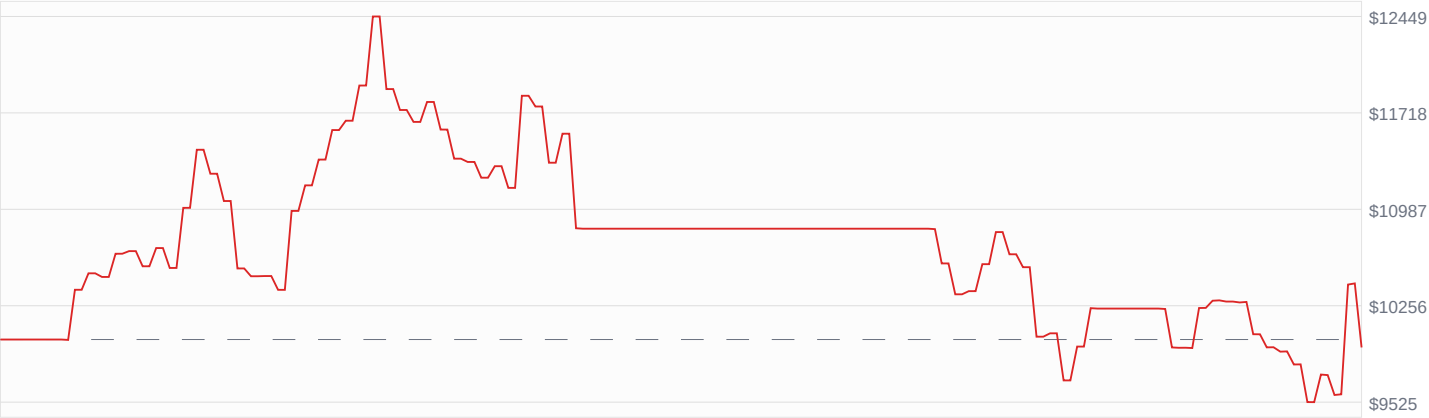




Backtest #48779 · NVDA · EVO_GG1RSISNIP_v1113

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_v1113 strategy on NVDA failed, recording a -0.63% ROI with a meager 0.09 Sharpe ratio and a punishing 23.49% drawdown. Such a catastrophic underperformance is statistically meaningless given only three trades, rendering the 33.3% win rate an unreliable metric. The strategy lacks robustness and cannot survive extended volatility without significant parameter adjustments or stronger filtering logic. We must increase the sample size by running a longer backtest or testing on broader market conditions before deploying live capital.

ADDITIONAL METRICS

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