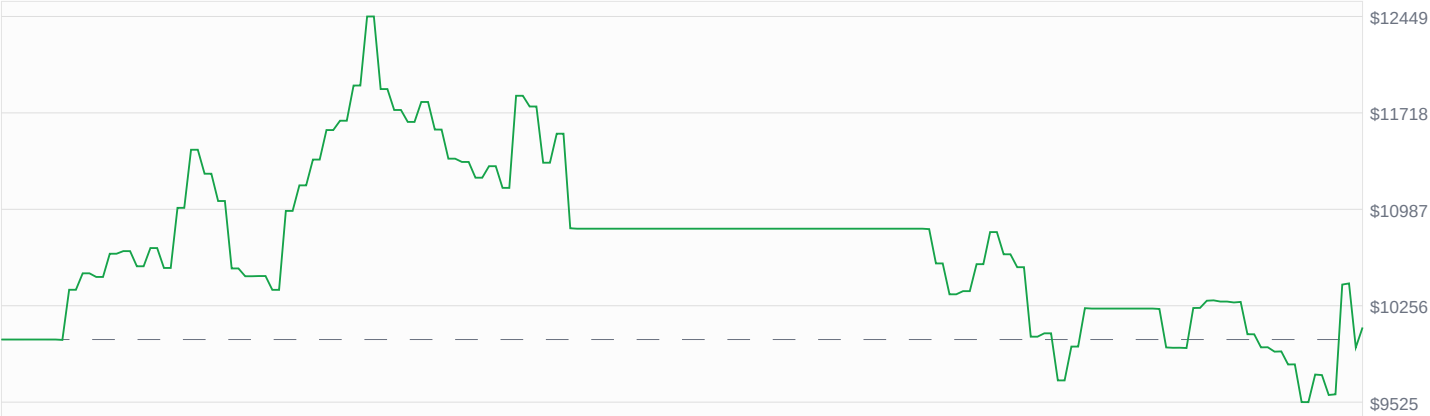




Backtest #50901 · NVDA · EVO_GG1RSISNIP_v86

ROI	Sharpe	Win Rate	Max Drawdown
+0.88%	0.17	33.3%	-23.49%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v86 backtest on NVDA underperformed with a negligible +0.88% ROI and a dangerously low Sharpe ratio of 0.17, while suffering a 23.49% maximum drawdown. With only three executed trades, the statistical sample size is insufficient to validate the strategy's robustness or alpha generation. A 33.3% win rate combined with significant loss exposure indicates a high-risk profile that fails institutional risk-adjusted return thresholds. We must expand the testing universe to higher-frequency intervals or adjust entry filters to improve trade frequency before deployment. The strategy requires re-optimization to address the critical lack of consistency and capital preservation mechanisms.

ADDITIONAL METRICS

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