



Backtest #51637 · NVDA · EVO_EVOGG1RSIS_v459

ROI

+0.88%

Sharpe

0.17

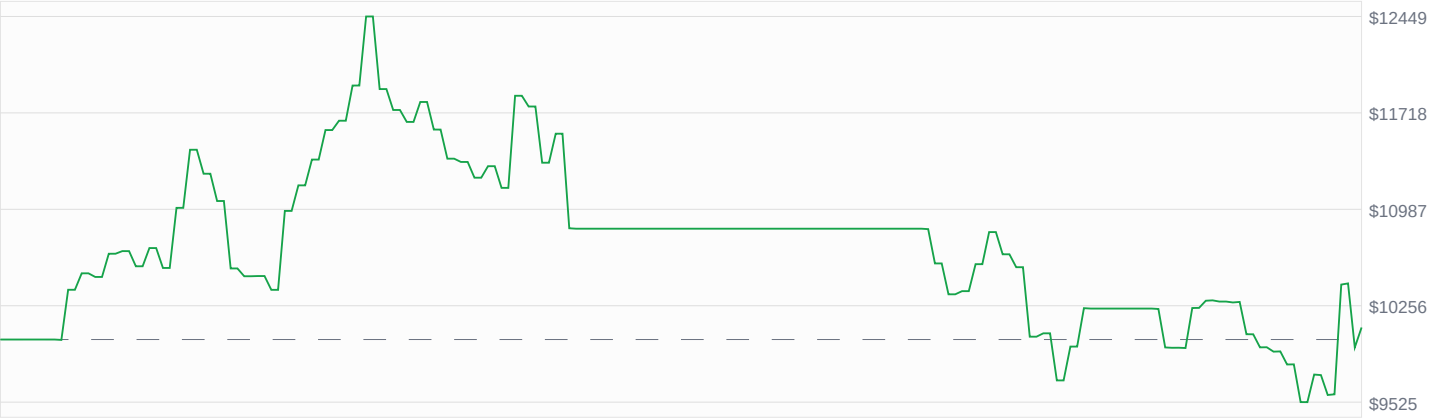
Win Rate

33.3%

Max Drawdown

-23.49%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOGG1RSIS_v459 strategy on NVDA generated a marginal +0.88% return with a Sharpe of 0.17, indicating weak risk-adjusted performance. A 33.3% win rate across only three trades creates insufficient statistical significance to validate the approach or confirm reliability. The 23.49% maximum drawdown highlights excessive volatility, suggesting the entry logic failed to filter high-risk periods effectively. Further refinement requires increasing trade frequency through lower timeframes and tightening stop-loss parameters to improve the Sharpe ratio. Until these structural flaws are addressed, the strategy remains statistically unviable for institutional deployment.

ADDITIONAL METRICS

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