



Backtest #46709 · NVDA · EVO\_GG1RSISNIP\_v39

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_v39 strategy failed on NVDA, delivering a negligible negative ROI and a dangerously low Sharpe of 0.09. With only three trades executed, the sample size is statistically insufficient to validate any signal logic or risk parameters. A loss rate of 66.6% combined with a 23.49% drawdown indicates a severe lack of edge or robustness in the current market regime. No concrete next step is advisable until the strategy undergoes rigorous parameter optimization and is re-tested on a significantly larger dataset.

ADDITIONAL METRICS

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