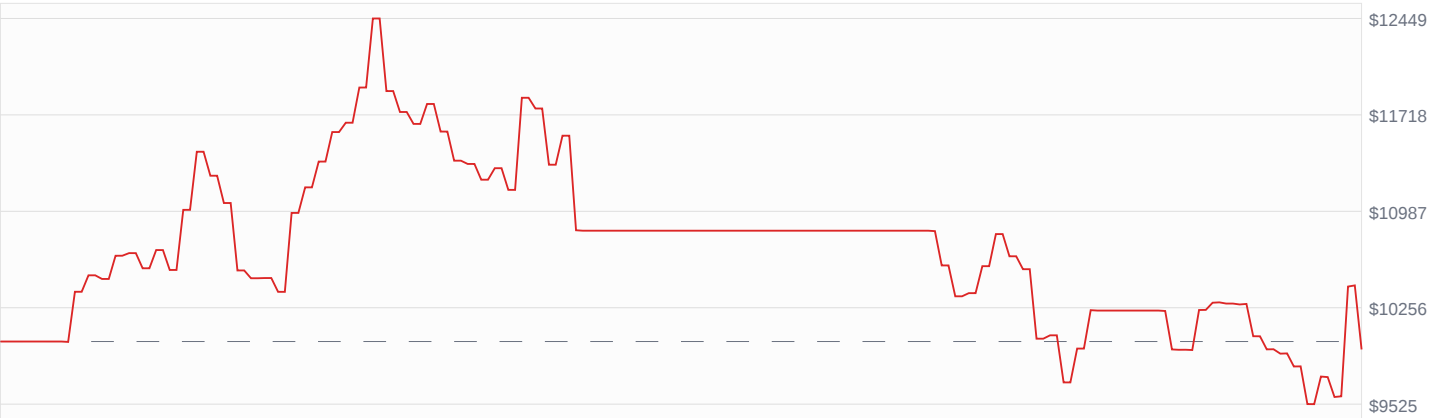




Backtest #48774 · NVDA · EVO_GG1RSISNIP_v1113

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 to generate alpha, delivering a negative ROI of -0.63% with a Sharpe ratio of only 0.09. A mere three trades produced a win rate of 33.3% and a severe maximum drawdown of 23.49%, indicating extreme overfitting or a complete breakdown in signal logic. The statistical confidence in these results is negligible due to the tiny sample size, rendering any performance metrics unreliable. We must immediately re-examine the entry and exit conditions to filter out false breakouts that caused such disproportionate losses.

ADDITIONAL METRICS

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