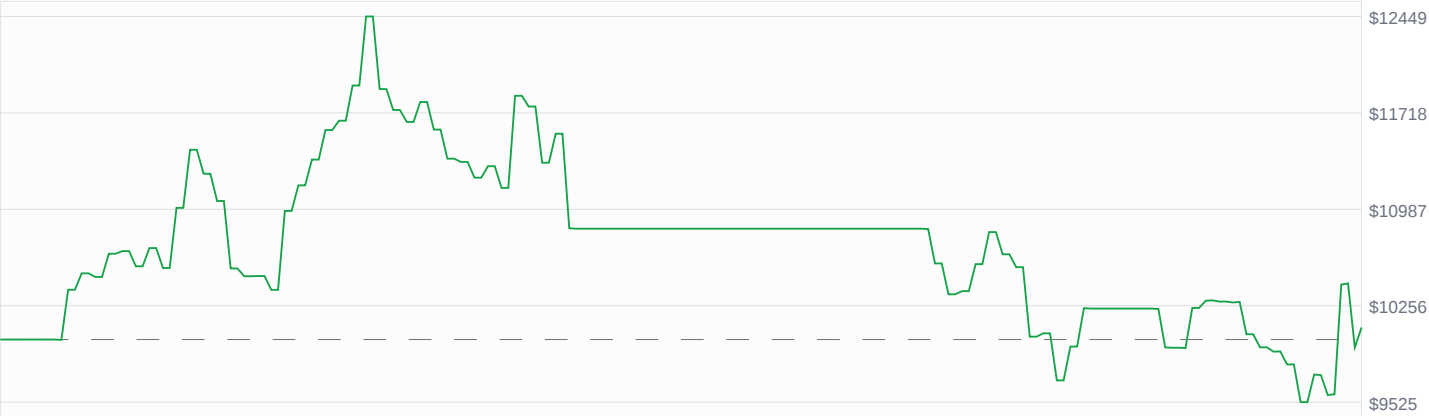




Backtest #51898 · NVDA · EVO_GG1RSISNIP_v1485

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_v1485 strategy on NVDA shows negligible alpha with a razor-thin 0.88% return and a dismal 0.17 Sharpe ratio, indicating poor risk-adjusted performance. A catastrophic 23.49% maximum drawdown alongside a 33.3% win rate from only three trades suggests the edge is statistically insignificant and likely driven by noise rather than a robust signal. With such a minuscule sample size, any observed profitability is unreliable and could easily be random variance rather than a replicable pattern. The severe drawdown reveals a critical vulnerability where the strategy fails to protect capital during adverse market conditions. The immediate next step is to expand the backtest window or adjust entry filters to generate a statistically

ADDITIONAL METRICS

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