



Backtest #55994 · NVDA · EVO_GG1RSISNIP_v14

ROI	Sharpe	Win Rate	Max Drawdown
-0.66%	0.09	33.3%	-23.49%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v14 strategy on NVDA underperformed with a negative ROI and a negligible Sharpe ratio of 0.09, indicating a lack of risk-adjusted returns. A 33.3% win rate across only three trades renders the sample size statistically insignificant, making the observed 23.49% drawdown potentially an outlier rather than a systemic flaw. The extreme volatility suggests the entry filters are misaligned with current market microstructure for this specific semiconductor ticker. We must increase the trade count to achieve statistical significance before declaring the logic invalid. The immediate next step is to retest with adjusted stop-loss parameters or a wider timeframe to filter out noise.

ADDITIONAL METRICS

CAGR	-0.66%
Sortino Ratio	0.08
Turnover	6.21x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9937.32