



Backtest #57024 · NVDA · EVO_GG1RSISNIP_v414

ROI

+4.39%

Sharpe

0.34

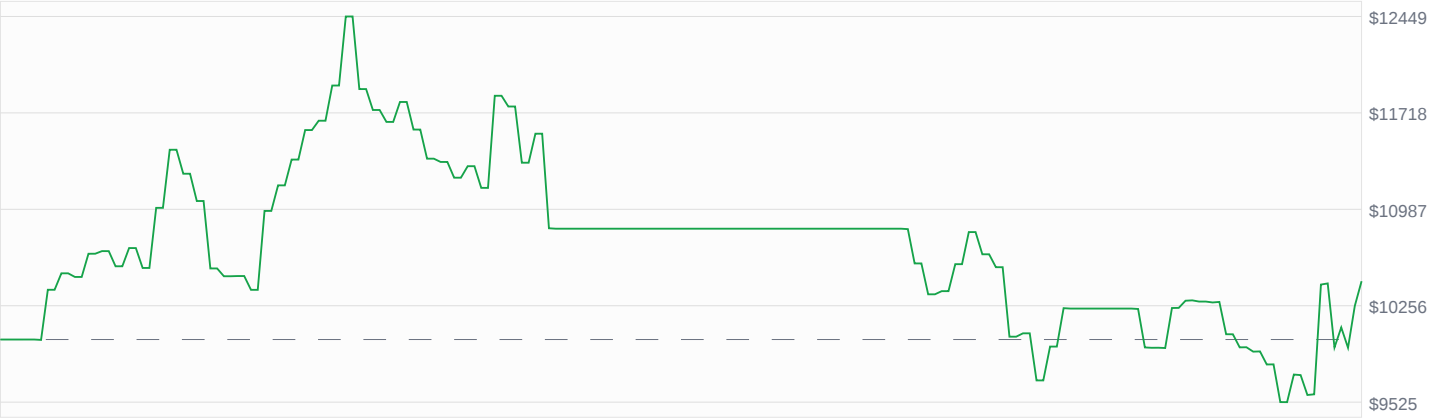
Win Rate

66.7%

Max Drawdown

-23.49%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v414 backtest on NVDA shows a positive ROI of 4.39% driven by a 66.7% win rate, yet the statistical significance is negligible due to only three trades executed. The sharp 0.34 Sharpe ratio combined with a 23.49% maximum drawdown reveals that the strategy lacks sufficient risk-adjusted stability and suffers from extreme volatility typical of low-sample-size simulations. While the win rate suggests a potential edge, the high drawdown indicates poor position sizing or stop-loss placement that exposes capital to disproportionate losses per trade. We must expand the sample size through a longer historical backtest to validate whether this performance is a statistical anomaly or a repeatable alpha. The immediate

ADDITIONAL METRICS

CAGR	4.39%
Sortino Ratio	0.29
Turnover	6.26x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$10442.20