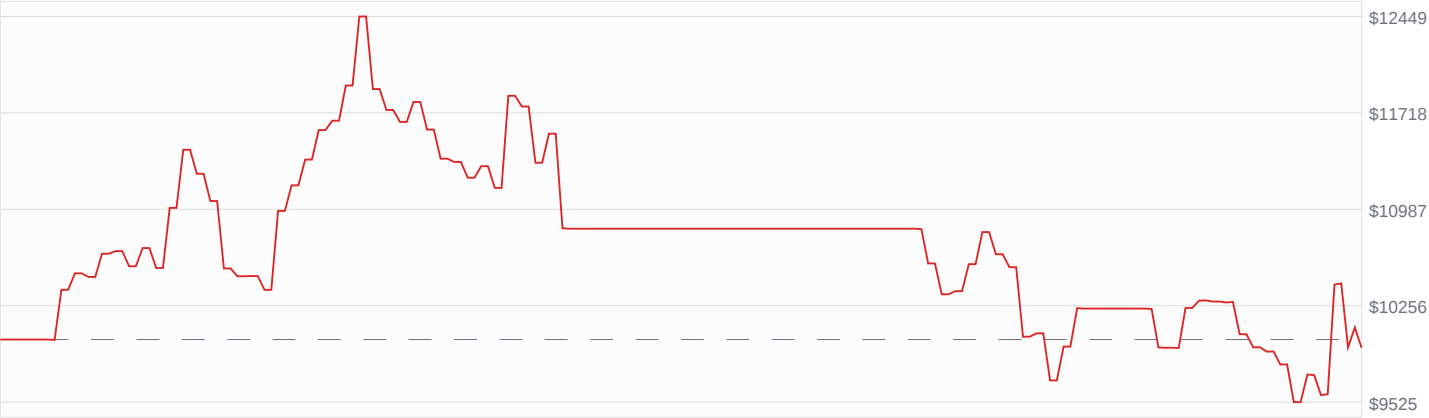




Backtest #52971 · NVDA · EVO_GG1RSISNIP_v1420

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_v1420 backtest on NVDA produced statistically insignificant results due to only three trades, rendering the negative ROI and low Sharpe ratio unreliable indicators. A 23.49% drawdown suggests excessive volatility exposure, while the 33.3% win rate indicates a lack of edge in the current market regime. The strategy failed to capture the asset's momentum effectively, likely due to misaligned entry filters or overly tight stop-loss parameters. Next, we should expand the sample size with a broader backtest across multiple market cycles or adjust the signal logic to reduce trade frequency.

ADDITIONAL METRICS

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