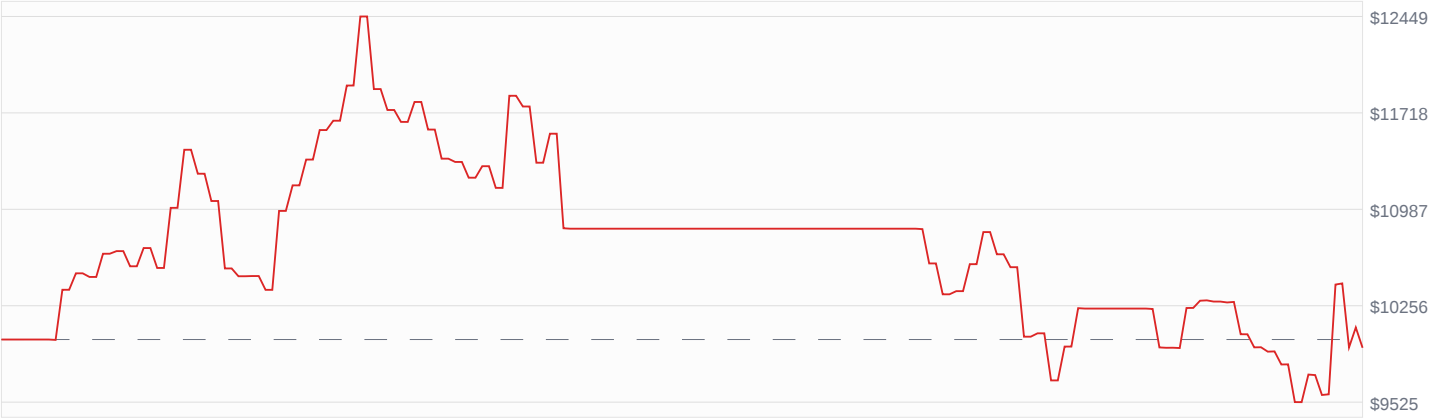




Backtest #56087 · NVDA · EVO_GG1RSISNIP_v241

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_v241 backtest on NVDA failed to capture downside protection, yielding a negative 0.66% ROI and a sharp 23.49% maximum drawdown. With only three trades executed, the 33.3% win rate and 0.09 Sharpe ratio lack statistical significance, making the results highly susceptible to noise rather than strategy failure. The sample size is too small to validate any edge, yet the drawdown magnitude suggests a critical flaw in stop-loss logic or entry timing. The immediate next step is to retest the strategy on a larger, diversified basket of semiconductors to verify if the poor performance is asset-specific or systemic.

ADDITIONAL METRICS

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