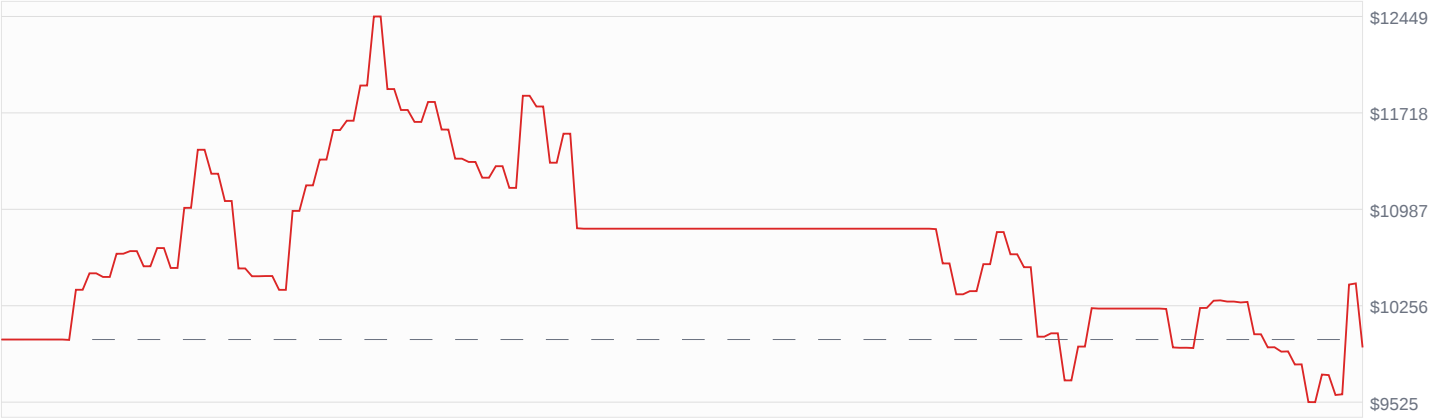




Backtest #46686 · NVDA · EVO\_GG1RSISNIP\_v14

|        |        |          |              |
|--------|--------|----------|--------------|
| ROI    | Sharpe | Win Rate | Max Drawdown |
| -0.63% | 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 failed to generate alpha, posting a -0.63% ROI with a negligible Sharpe ratio of 0.09. The 33.3% win rate across only 3 trades indicates severe statistical insignificance, rendering the max drawdown of 23.49% unrepresentative of true risk. Such a sparse sample size precludes any confident inference about the strategy's future performance or robustness. The primary issue lies in the signal generation logic, likely misaligned with current market volatility. Immediate next steps involve expanding the backtest window and adjusting entry filters to increase trade frequency before live deployment.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | -0.63%     |
| Sortino Ratio   | 0.08       |
| Turnover        | 6.21x      |
| Total Trades    | 3          |
| Initial Capital | \$10000.00 |
| Final Capital   | \$9939.83  |