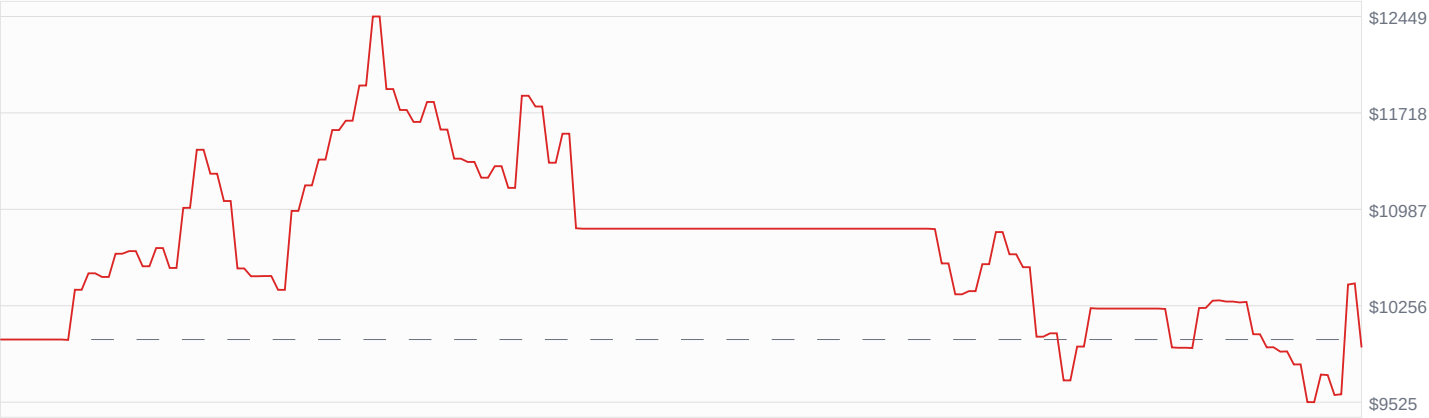




Backtest #49242 · NVDA · EVO\_GG1RSISNIP\_v329

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_v329 strategy failed on NVDA, delivering a -0.63% ROI with a paltry 33.3% win rate. A max drawdown of 23.49% alongside a Sharpe ratio of 0.09 indicates severe underperformance and lack of risk adjustment. The statistical validity is negligible due to only three trades, rendering these metrics unrepresentative of future behavior. Further parameter optimization or strategy revision is required 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  |