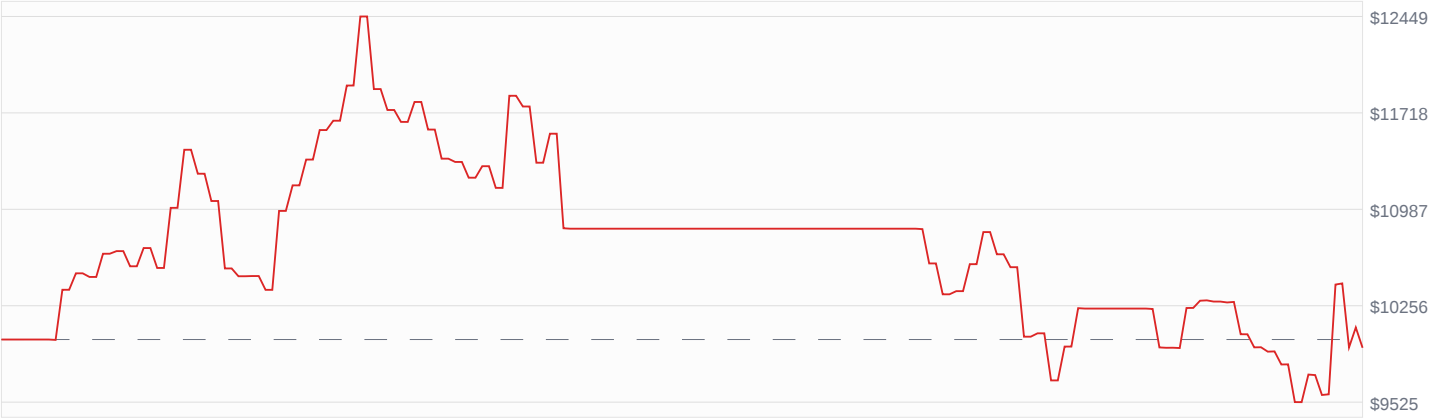




Backtest #52258 · NVDA · EVO\_GG1RSISNIP\_v1014

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_v1014 strategy failed on NVDA, delivering a -0.66% ROI and a 23.49% drawdown across only three trades. The 0.09 Sharpe ratio confirms the strategy produced negligible risk-adjusted returns, while the 33.3% win rate indicates poor trade selection. With such a small sample size, the statistical noise likely dominates the signal, making these results unreliable for live deployment. We must avoid extrapolating this underperformance to other symbols until the strategy demonstrates robustness across larger datasets. The immediate next step is to backtest this logic on a broader set of high-volatility tech stocks to validate its edge.

ADDITIONAL METRICS

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