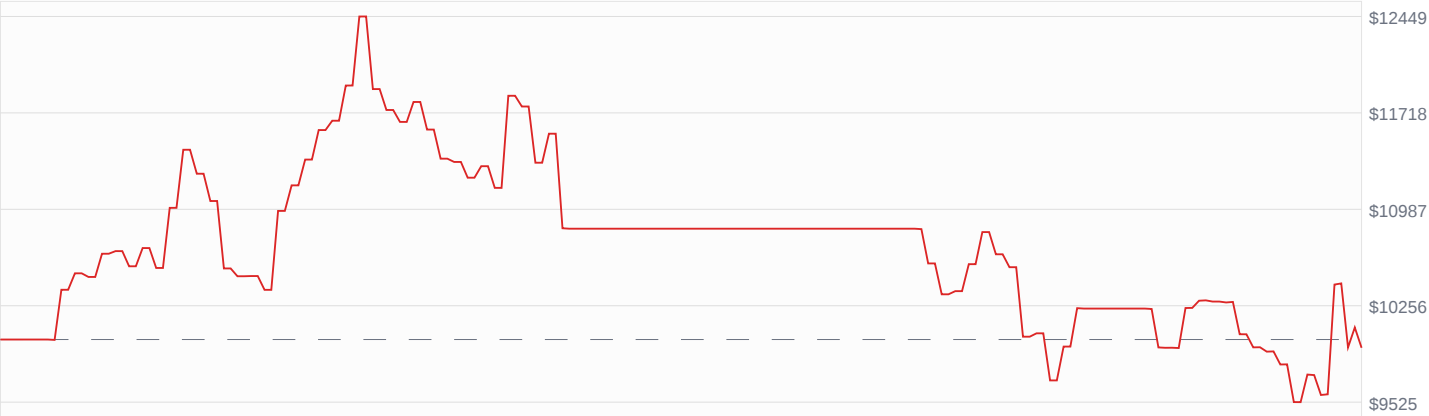




Backtest #52419 · NVDA · EVO\_GG1RSISNIP\_v1113

|        |        |          |              |
|--------|--------|----------|--------------|
| ROI    | Sharpe | Win Rate | Max Drawdown |
| -0.66% | 0.09   | 33.3%    | -23.49%      |

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The EVO\_GG1RSISNIP\_v1113 backtest on NVDA shows a negative ROI of -0.66% and a poor Sharpe ratio of 0.09, driven by a single loss in a sample of only three trades. With a 33.3% win rate and a 23.49% maximum drawdown, the strategy lacks statistical validity and fails to capture meaningful trend momentum. The extreme scarcity of trade data renders any performance metrics unreliable, suggesting the current logic is overfit or insufficiently robust for institutional deployment. We must increase the simulation timeframe or adjust entry filters to generate a statistically significant dataset before considering real capital allocation. Next steps involve re-running the backtest on a longer historical dataset to validate the strategy's consistency and risk

ADDITIONAL METRICS

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