



Backtest #33824 · NVDA · EVO_GG1RSISNIP_v1471

ROI	Sharpe	Win Rate	Max Drawdown
+4.67%	0.36	25.0%	-14.89%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The backtest for the EVO_GG1RSISNIP_v1471 strategy with NVDA as the asset showed a positive ROI of 4.67%, with a Sharpe ratio of 0.36, indicating a moderate risk-adjusted return. A win rate of 25% suggests that the strategy generated profitable trades more often than not. However, the maximum drawdown of 14.89% indicates a significant potential risk, especially considering the limited number of 4 trades. Future analysis should focus on optimizing the stop-loss levels to mitigate this high drawdown risk without compromising the overall profitability.

ADDITIONAL METRICS

CAGR	4.67%
Sortino Ratio	0.31
Turnover	8.03x
Total Trades	4
Initial Capital	\$9997.00
Final Capital	\$10469.68