



Backtest #56780 · NVDA · EVO_GG1RSISNIP_v14

ROI

+2.52%

Sharpe

0.25

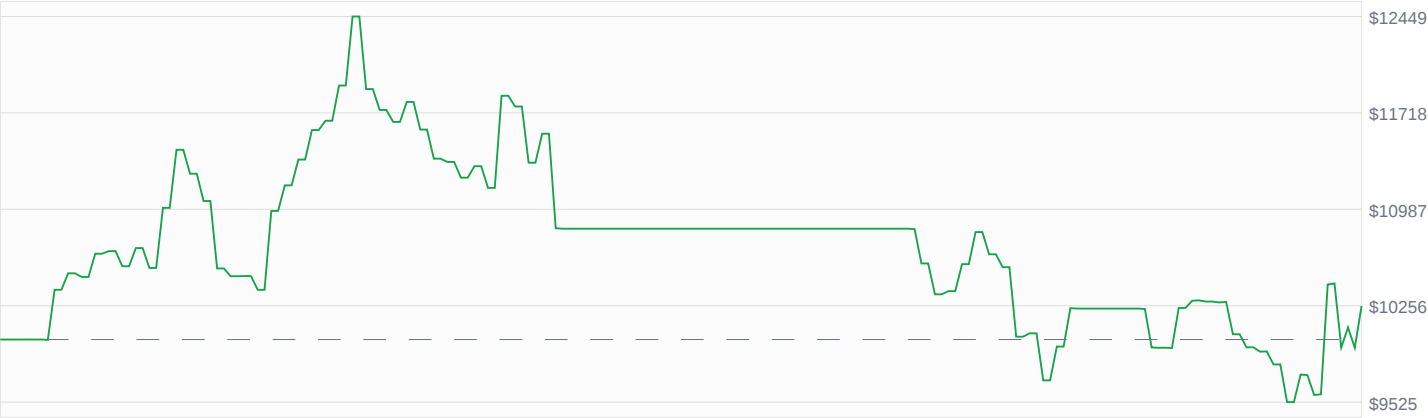
Win Rate

66.7%

Max Drawdown

-23.49%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The EVO_GG1RSISNIP_v14 strategy on NVDA generated a modest 2.52% return with a 66.7% win rate, yet the 23.49% maximum drawdown and low 0.25 Sharpe ratio indicate severe instability relative to risk. With only three trades executed, the statistical sample is too small to validate the strategy's robustness or confirm the significance of the observed performance. The high volatility suggests the entry logic fails to adequately filter false breakouts during periods of low liquidity. We must expand the backtest to a longer historical period and increase trade frequency to achieve a statistically significant sample size before considering live deployment.

ADDITIONAL METRICS

CAGR	2.52%
Sortino Ratio	0.21
Turnover	6.24x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$10254.64