



Backtest #37410 · TSLA · EVO\_GG1RSISNIP\_v93

|        |        |          |              |
|--------|--------|----------|--------------|
| ROI    | Sharpe | Win Rate | Max Drawdown |
| -3.15% | -0.09  | 0.0%     | -15.69%      |

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO\_GG1RSISNIP\_v93 backtest on TSLA failed catastrophically with a 15.69% drawdown and zero winning trades, rendering the negative Sharpe of -0.09 statistically insignificant due to a sample size of only one trade. The single loss suggests the entry logic likely triggered on noise rather than a genuine trend, lacking the robustness required for institutional deployment. Confidence in these results is negligible, as one outlier cannot validate or invalidate a strategy's viability. We must immediately expand the parameter space to find a regime where the signal generates positive expectancy before reallocating capital.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | -3.15%     |
| Sortino Ratio   | -0.05      |
| Turnover        | 1.97x      |
| Total Trades    | 1          |
| Initial Capital | \$10000.00 |
| Final Capital   | \$9685.03  |