



Backtest #49334 · TSLA · EVO\_GG1RSISNIP\_v302

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_v302 strategy failed catastrophically on TSLA, executing a single trade that resulted in a 15.69% maximum drawdown and zero wins. With only one trade recorded, any statistical confidence is nonexistent, and a negative Sharpe of -0.09 confirms the approach lacks robustness. The signal logic likely suffered from severe overfitting or poor parameter selection given the extreme loss and lack of diversification. Immediate next steps require a full parameter sweep and walk-forward analysis before deploying this logic on live capital.

ADDITIONAL METRICS

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