



Backtest #51568 · TSLA · EVO\_GG1RSISNIP\_v426

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_v426 strategy failed catastrophically on TSLA, recording a single trade with zero wins and a maximum drawdown of 15.69%. A win rate of 0.0% and a Sharpe ratio of -0.09 indicate a non-viable approach under current market conditions. Such a sample size of one trade provides no statistical confidence to validate or reject the strategy's logic. Immediate action requires a full audit of the signal generation rules and parameter optimization to prevent further capital erosion. Do not deploy this configuration until backtesting reveals a robust edge across multiple market regimes.

ADDITIONAL METRICS

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