



Backtest #50185 · TSLA · EVO\_GG1RSISNIP\_v1423

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_v1423 backtest on TSLA shows a complete strategy failure with zero winning trades and a -3.15% return on a single transaction. Statistical confidence is nonexistent due to the insufficient sample size, rendering the negative Sharpe ratio of -0.09 and 15.69% drawdown meaningless for risk assessment. The single executed trade failed to generate profit, indicating a critical flaw in the signal logic or entry timing for this specific asset. Immediate recalibration of the entry filters or a complete strategy redesign is required before any further deployment.

ADDITIONAL METRICS

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