



Backtest #50483 · TSLA · EVO\_GG1RSISNIP\_v321

|        |        |          |              |
|--------|--------|----------|--------------|
| 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 TSLA backtest for EVO\_GG1RSISNIP\_v321 failed catastrophically with a zero percent win rate and a single trade resulting in a -3.15% ROI, indicating a severe signal flaw rather than normal market noise. A maximum drawdown of 15.69% coupled with a negative Sharpe ratio of -0.09 confirms the strategy destroyed value without generating any alpha. The statistical confidence is nonexistent due to the sample size of just one trade, rendering any performance metrics meaningless for live deployment. We must immediately discard this parameter set and re-run a backtest with adjusted stop-loss thresholds or entry filters to validate robustness before risking capital.

ADDITIONAL METRICS

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