



Backtest #36791 · TSLA · EVO\_GG1RSISNIP\_v380

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_v380 strategy on TSLA failed catastrophically, generating zero winning trades and a 15.69% drawdown on a single execution. With an ROI of -3.15% and a Sharpe ratio of -0.09, the performance is statistically insignificant due to the extremely low sample size of just one trade. We cannot validate the signal logic or identify specific failures without a broader dataset to establish confidence intervals. Immediate action requires running a robust backtest over at least 200 historical candles to filter out noise.

ADDITIONAL METRICS

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