



Backtest #37721 · TSLA · EVO\_GG1RSISNIP\_v465

|        |        |          |              |
|--------|--------|----------|--------------|
| 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

This backtest on TSLA for EVO\_GG1RSISNIP\_v465 failed catastrophically with a single loss, evidenced by a zero win rate and negative Sharpe ratio. The strategy lacks statistical confidence due to insufficient sample size, rendering performance metrics unreliable for live deployment. While the strategy avoided further loss by exiting immediately, the maximum drawdown of 15.69% highlights a critical flaw in stop-loss placement or entry logic. The next step is to retest with increased position sizing and a strict trailing stop to validate risk management parameters before reintroduction.

ADDITIONAL METRICS

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