



Backtest #52452 · TSLA · EVO\_GG1RSISNIP\_v1137

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_v1137 strategy failed on TSLA, registering a single loss with zero wins and a negative Sharpe ratio of -0.09. Such a tiny sample of one trade provides no statistical confidence to validate or invalidate the underlying logic. A maximum drawdown of 15.69% highlights significant volatility exposure that the current ruleset cannot manage. The immediate next step is to expand the backtest window to capture more market regimes and re-evaluate entry filters. This data suggests the strategy requires a complete overhaul before live deployment.

ADDITIONAL METRICS

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