



Backtest #47138 · 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

The EVO_GG1RSISNIP_v465 strategy on TSLA failed catastrophically, executing a single trade that resulted in a 15.69% drawdown and zero wins. A win rate of 0.0% and a negative Sharpe ratio of -0.09 indicate a complete absence of alpha generation under current market conditions. With only one trade in the sample size, statistical confidence is negligible, rendering these metrics anecdotal rather than predictive of long-term performance. The primary failure lies in the lack of a robust filtering mechanism to prevent premature entries during high volatility. The immediate next step is to backtest with stricter entry conditions and a minimum trade duration filter to validate robustness across more market regimes.

ADDITIONAL METRICS

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