



Backtest #57229 · TSLA · EVO_GG1RSISNIP_v302

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_v302 strategy on TSLA failed to generate a single profitable trade, resulting in a -3.15% return and zero win rate. A solitary transaction cannot support meaningful statistical inference, rendering the negative Sharpe ratio of -0.09 and 15.69% drawdown anecdotal rather than indicative of systemic failure. The single trade executed suggests a potential misalignment between the signal logic and current TSLA volatility, or simply an outlier event. Immediate next step is to expand the historical backtest window and increase trade frequency to validate whether the strategy's entry thresholds require recalibration.

ADDITIONAL METRICS

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