



Backtest #34464 · TSLA · EVO_GG1RSISNIP_v1021

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_v1021 backtest on TSLA failed catastrophically, yielding a negative ROI of -3.15% and a zero win rate across a single trade. With a Sharpe ratio of -0.09 and a maximum drawdown of 15.69%, the strategy exhibited no risk-adjusted profitability and suffered total capital loss on its only execution. Such a sample size of one trade renders any statistical inference meaningless, as it cannot distinguish between poor parameterization and random market noise. The most logical next step is to execute a robust walk-forward analysis to validate signal stability across varying market regimes before redeployment.

ADDITIONAL METRICS

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