



Backtest #36729 · TSLA · EVO_GG1RSISNIP_v31

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_v31 strategy failed on TSLA with a 0% win rate and a single trade resulting in a -3.15% return, indicating a total lack of robustness. A Sharpe ratio of -0.09 and a 15.69% drawdown confirm severe underperformance, likely due to the sample size of only one trade providing no statistical confidence. The strategy logic appears misaligned with current TSLA volatility or price action, rendering the signal generation ineffective in this environment. Future iterations must incorporate stricter entry filters or adapt to the specific asset's microstructure before real capital is allocated. We need to run a new backtest with adjusted parameters to validate if the core logic can generate positive expectancy on this ticker.

ADDITIONAL METRICS

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