



Backtest #37001 · TSLA · EVO_GG1RSISNIP_v275

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 backtest for the TSLA EVO_GG1RSISNIP_v275 strategy yielded a negative ROI and zero wins, indicating a complete failure to generate alpha in the current market regime. With only a single trade executed, the statistical sample size is insufficient to draw any reliable conclusions about the strategy's long-term viability or risk profile. The maximum drawdown of 15.69% suggests significant downside exposure that requires immediate review of entry logic and stop-loss placement. We must expand the testing window across multiple market cycles to validate whether this is an anomaly or a structural flaw. The next step is to re-run the backtest with adjusted parameters and a minimum sample size of fifty trades before deploying any capital.

ADDITIONAL METRICS

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