



Backtest #37361 · TSLA · EVO_GG1RSISNIP_v44

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_v44 strategy failed on TSLA, generating zero winning trades and a maximum drawdown of 15.69% due to a single catastrophic loss. With only one trade executed, the Sharpe ratio of -0.09 and negative ROI of 3.15% offer no statistical confidence for institutional replication. The lack of win rate suggests a fundamental flaw in the signal logic or excessive sensitivity to TSLA's specific volatility regime. Before redeploying capital, you must backtest with a larger sample size or adjust entry filters to ensure robustness across different market conditions.

ADDITIONAL METRICS

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