



Backtest #37476 · TSLA · EVO_GG1RSISNIP_v1587

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_v1587 strategy failed catastrophically on TSLA, executing a single losing trade that erased capital without any wins. Such a sample size of one trade offers zero statistical confidence and renders the negative Sharpe ratio meaningless for live deployment. The severe drawdown of 15.69% suggests the entry logic lacks robustness against TSLA's specific volatility profile. Next, we must expand the backtest window to at least fifty trades to identify true signal failure versus random noise. Until the equity curve stabilizes with a positive win rate, capital allocation to this strategy should remain suspended.

ADDITIONAL METRICS

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