



Backtest #38769 · TSLA · EVO_GG1RSISNIP_v1480

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_v1480 strategy on TSLA failed catastrophically with a 0% win rate across a single trade, rendering statistical confidence meaningless due to insufficient sample size. A 15.69% maximum drawdown and negative Sharpe ratio indicate severe vulnerability to this specific asset's volatility rather than a robust edge. The single trade execution suggests the entry logic is either misaligned with current TSLA price action or suffers from a critical parameter flaw. Immediate action requires re-running the backtest with expanded historical data to validate whether this loss is an outlier or a systemic failure.

ADDITIONAL METRICS

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