



Backtest #46770 · TSLA · EVO_GG1RSISNIP_v92

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_v92 strategy on TSLA failed catastrophically, executing a single trade that resulted in a 100% loss rate and a sharp drawdown of 15.69%. With only one trade recorded, the statistical confidence is effectively zero, rendering the -3.15% ROI and negative Sharpe ratio insufficient for any meaningful performance attribution. The data suggests a critical flaw in the signal logic or a severe lack of market conditions matching the entry criteria during the simulation period. Before redeploying capital, the team must rigorously backtest with extended historical data and adjust the risk parameters to validate if the strategy can generate positive expectancy.

ADDITIONAL METRICS

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