



Backtest #52648 · TSLA · EVO_GG1RSISNIP_v1272

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 TSLA backtest for EVO_GG1RSISNIP_v1272 is statistically invalid due to a single trade, rendering the -3.15% ROI and zero win rate meaningless noise rather than predictive insight. The observed 15.69% drawdown likely reflects execution slippage or an outlier event rather than a systemic strategy flaw. With a Sharpe ratio of -0.09, the signal logic failed to capture any alpha during this specific period, necessitating a complete parameter sweep to find a robust regime. We must expand the test window with more data points before drawing any conclusions on viability. The next step is to re-run the strategy on an extended historical dataset to validate statistical significance.

ADDITIONAL METRICS

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