



Backtest #46815 · TSLA · EVO_GG1RSISNIP_v210

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_v210 strategy failed catastrophically on TSLA, recording zero wins and a -3.15% return from a single trade that resulted in a 15.69% maximum drawdown. Such a sample size of one trade offers no statistical confidence, rendering the Sharpe ratio of -0.09 and the negative ROI meaningless for trend confirmation. The data indicates a critical flaw in entry logic or risk parameters that needs immediate investigation before deployment. You must run a robustness check on a longer historical window to determine if this failure was an outlier or a systemic design error. Proceed only after revalidating the signal conditions across multiple market regimes.

ADDITIONAL METRICS

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