



Backtest #47285 · TSLA · EVO_GG1RSISNIP_v1471

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 backtest for TSLA under EVO_GG1RSISNIP_v1471 failed catastrophically, recording a zero percent win rate on a single trade and generating a negative Sharpe ratio of -0.09. With only one execution, the statistical sample is insufficient to validate the strategy or calculate meaningful confidence intervals for future performance. The 15.69 percent maximum drawdown indicates high volatility exposure, yet the lack of repeated signals suggests the entry logic may be misaligned with current market structure. A concrete next step is to expand the test period to capture multiple market cycles and adjust filter parameters to reduce overfitting to this singular failure. This result currently serves as a warning rather than a validated edge

ADDITIONAL METRICS

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