



Backtest #52452 · TSLA · EVO_GG1RSISNIP_v1137

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_v1137 strategy failed on TSLA, registering a single loss with zero wins and a negative Sharpe ratio of -0.09. Such a tiny sample of one trade provides no statistical confidence to validate or invalidate the underlying logic. A maximum drawdown of 15.69% highlights significant volatility exposure that the current ruleset cannot manage. The immediate next step is to expand the backtest window to capture more market regimes and re-evaluate entry filters. This data suggests the strategy requires a complete overhaul before live deployment.

ADDITIONAL METRICS

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