



Backtest #46855 · TSLA · EVO_EVOGG1RSIS_v458

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_EVOGG1RSIS_v458 strategy failed catastrophically on TSLA, registering zero wins and a single trade that eroded capital to \$9,685. A Sharpe ratio of -0.09 and a 15.69% drawdown indicate severe underperformance driven by one outlier event rather than consistent logic. With only one trade executed, the statistical confidence in these metrics is negligible, rendering the results anecdotal. The strategy lacks robustness in volatile environments where Tesla typically trades. Next, I must increase the sample size via extended backtesting or adjust entry filters to reduce frequency while improving risk-adjusted returns.

ADDITIONAL METRICS

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