



Backtest #50962 · 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 on TSLA failed catastrophically, executing a single losing trade that wiped out 3.15% of capital with a zero win rate and a negative Sharpe ratio. A drawdown of 15.69% indicates the logic lacks adequate stop-loss parameters for this high-volatility stock, and the sample size of one trade offers zero statistical confidence for any generalization. The strategy appears over-optimized to current noise rather than capturing a genuine alpha signal, making the negative return a warning flag rather than an anomaly. The immediate next step is to disable live trading and run a robust walk-forward analysis on at least three years of data to identify parameter regimes that survive out-of-sample testing.

ADDITIONAL METRICS

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