



Backtest #38274 · 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 generated a single loss on TSLA, resulting in a -3.15% ROI and a 15.69% drawdown because zero trades succeeded. With only one execution, the sample size is statistically insignificant, rendering the Sharpe ratio of -0.09 and win rate of 0% unreliable indicators of systemic failure rather than random noise. The strategy failed to identify a viable entry or avoid a premature exit, exposing capital to unnecessary risk without any positive signal confirmation. A concrete next step is to extend the backtest window to capture multiple market regimes and validate whether the logic holds beyond this single anomaly.

ADDITIONAL METRICS

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