



Backtest #47117 · TSLA · EVO_EVOEVOE_v574

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_EVOEVOE_v574 backtest on TSLA produced a single trade with zero wins, yielding a -3.15% ROI and a -0.09 Sharpe ratio against a 15.69% drawdown. This lone trade sample offers no statistical confidence to validate the strategy, rendering the negative returns indistinguishable from random noise rather than systematic failure. The bot failed to generate an entry signal or exit within the test window, highlighting a potential overfitting issue or flawed logic in the entry conditions. Next, recalibrate the entry thresholds by widening volatility filters and re-run the backtest with a larger historical dataset to ensure robustness before deployment.

ADDITIONAL METRICS

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