



Backtest #57012 · TSLA · EVO_EVOEVOE_v767

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_v767 strategy failed catastrophically on TSLA with a 15.69% drawdown and a 0% win rate from a single trade. A solitary transaction renders the Sharpe ratio and ROI statistically meaningless, offering no evidence of robustness or risk-adjusted performance. The complete lack of winning trades suggests a critical flaw in the entry logic or an extreme sensitivity to current market volatility. You must immediately re-run the backtest with a larger historical dataset to validate whether this failure is specific to TSLA or a systemic issue. Until statistical significance is achieved through a broader sample, the strategy is unfit for deployment.

ADDITIONAL METRICS

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