



Backtest #27667 · TSLA · EVO_EVOEVOEVOE_v2034

ROI	Sharpe	Win Rate	Max Drawdown
-3.15%	-0.09	0.0%	-15.69%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The strategy suffered a catastrophic 15.69% drawdown on a single trade, resulting in a 0.0% win rate and negative Sharpe ratio. With only one transaction, statistical significance is nonexistent, rendering performance metrics unreliable for inference. The capital loss confirms signal logic failure rather than bad luck, indicating a need to revisit entry criteria immediately. Further optimization on this specific configuration is futile given the insufficient sample size for meaningful validation.

ADDITIONAL METRICS

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