



Backtest #35625 · TSLA · EVO_EVOEVOEVOE_v773

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 TSLA backtest for EVO_EVOEVOEVOE_v773 suffered a catastrophic failure with zero winning trades and a single losing execution, rendering statistical conclusions impossible due to the vanishingly small sample size. A 15.69% drawdown against a -0.09 Sharpe ratio indicates a severe lack of risk-adjusted efficiency rather than consistent alpha generation. Without a broader dataset, the observed loss is indistinguishable from random noise or a one-off regime mismatch. The next step is to retrain the model with expanded lookback periods and stricter volatility filters to ensure the strategy can survive adverse price action before redeployment.

ADDITIONAL METRICS

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