



Backtest #36543 · TSLA · EVO_EVOEVOE_v772

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_v772 strategy on TSLA failed entirely, recording a single loss with zero wins and a negative Sharpe ratio. This single trade sample provides statistically insignificant evidence, rendering the -15.69% drawdown an outlier rather than a systemic flaw. The strategy requires immediate recalibration of entry filters or exclusion from the active portfolio given the lack of profitability. Further backtesting with expanded historical data is necessary to determine if the logic is fundamentally broken or merely poorly parameterized.

ADDITIONAL METRICS

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