



Backtest #51146 · TSLA · EVO_EVOEVOE_v543

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_v543 strategy on TSLA failed catastrophically, generating a single losing trade that eroded capital by 3.15% and resulted in a zero win rate. With only one trade executed, the statistical confidence in these negative metrics is nonexistent, rendering the Sharpe ratio of -0.09 and 15.69% drawdown purely anecdotal rather than indicative of systematic failure. The strategy clearly lacks robustness for this specific asset or market regime, as it cannot survive even a single adverse price move. A concrete next step is to expand the backtest window to include diverse market conditions before deploying live capital, ensuring the strategy can handle volatility beyond this isolated event. This analysis remains educational and does not

ADDITIONAL METRICS

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