



Backtest #51968 · TSLA · EVO_EVOEVOE_v877

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_v877 strategy on TSLA failed catastrophically with a single losing trade, resulting in a -3.15% ROI and zero win rate. A Sharpe ratio of -0.09 and a 15.69% drawdown indicate severe underperformance where the entry logic did not account for recent volatility or market structure. With only one trade in the sample, the results lack statistical significance and should not be generalized to future performance. The model clearly requires recalibration of entry thresholds or a complete pivot to a trend-following approach for this asset. Next, run a backtest on the same symbol using a broader moving average crossover strategy to establish a valid baseline for comparison.

ADDITIONAL METRICS

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