



Backtest #56566 · TSLA · EVO_EVOEVOE_v2040

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_v2040 strategy on TSLA failed catastrophically, executing a single loss that wiped out the initial capital and left the Sharpe ratio negative at -0.09. A zero percent win rate and a 15.69% drawdown indicate a severe flaw in the entry logic, likely triggered by an outlier rather than a systematic edge. With only one trade, the statistical sample is insufficient to draw any reliable conclusions about the strategy's performance. Before deploying live capital, the parameter space must be re-optimized and stress-tested against different market regimes to ensure robustness. The current approach is not viable for institutional standards until a statistically significant backtest period is achieved.

ADDITIONAL METRICS

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