



Backtest #37545 · TSLA · EVO_EVOEVOEVOE_v767

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_EVOEVOEVOE_v767 strategy on TSLA failed completely, generating a single losing trade that wiped out capital and produced a negative Sharpe ratio. A win rate of zero percent and a drawdown of 15.69% indicate a severe breakdown in risk parameters or an adverse regime shift that rendered the logic ineffective. With only one trade executed, the sample size is statistically insignificant, making any confidence interval on performance meaningless. The negative return of 3.15% confirms the strategy cannot currently add value to a portfolio. The immediate next step is to run a new backtest with stricter stop-loss logic and expanded lookback periods to identify the root cause of this total failure.

ADDITIONAL METRICS

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