



Backtest #38565 · TSLA · EVO_EVOEVOEVOE_v588

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_v588 strategy on TSLA failed catastrophically, yielding a -3.15% ROI with zero winning trades and a single loss wiping out all gains. A 15.69% drawdown on just one trade indicates extreme exposure to an outlier event rather than systematic strategy failure, rendering the Sharpe ratio of -0.09 statistically meaningless. With a sample size of one trade, no confidence intervals can be calculated, and the results offer no evidence of predictive edge. The immediate next step is to expand the backtest window to capture regime changes and re-evaluate position sizing to prevent single-trade liquidation.

ADDITIONAL METRICS

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