



Backtest #49688 · TSLA · EVO_EVOEVOEVOE_v635

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_v635 backtest on TSLA produced a single trade with zero wins and a -3.15% return, indicating a total failure to capture alpha under current conditions. With a Sharpe ratio of -0.09 and a maximum drawdown of 15.69%, the strategy exhibits extreme volatility and a negative risk-adjusted profile. Statistical confidence in these results is negligible due to the sample size of just one trade, rendering the 0% win rate unreliable for live deployment. We must recalibrate entry filters or reduce position sizing to prevent further erosion of capital before attempting re-optimization. The next concrete step is to run a parameter sweep on stop-loss levels to determine if tighter risk controls can salvage the strategy's viability.

ADDITIONAL METRICS

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