



Backtest #51657 · TSLA · EVO_EVOEVOEVOE_v2045

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_v2045 strategy on TSLA failed decisively, executing only one trade that resulted in a 3.15% loss with a zero win rate and a sharp 15.69% drawdown. A single data point provides negligible statistical confidence, rendering the negative Sharpe ratio of -0.09 meaningless for assessing systemic risk. The bot likely triggered on a false breakout or overreacted to a specific volatility spike without adequate filtering. Immediate next steps involve reducing position sizing or implementing a volatility filter to prevent catastrophic losses on outliers.

ADDITIONAL METRICS

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