



Backtest #55760 · TSLA · EVO_EVOEVOEVOE_v2273

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_v2273 backtest on TSLA failed catastrophically, recording a single losing trade with a zero percent win rate and negative Sharpe ratio. A fifteen point six nine percent drawdown from one transaction indicates a severe lack of risk mitigation or stop-loss logic in the current parameter set. With only one trade executed, statistical confidence is nonexistent, rendering the negative return statistically insignificant rather than a robust strategy flaw. The primary failure point appears to be a sensitivity to volatility that did not trigger an exit before capital erosion. The immediate next step is to backtest a modified version with wider entry thresholds and mandatory stop-loss orders to validate whether the strategy can survive a

ADDITIONAL METRICS

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