



Backtest #41199 · TSLA · EVO_EVOEVOE_v2391

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_EVOEVOE_v2391 backtest on TSLA shows a failure to execute any winning trades within a single transaction, resulting in a negative return and zero win rate. With only one trade in the sample, the statistical confidence for any conclusion is nonexistent, rendering the -15.69% drawdown and -0.09 Sharpe ratio anecdotal rather than systemic. The strategy lacks the robustness to survive even a minimal market exposure, suggesting a fundamental flaw in the signal generation logic or entry timing. Before deploying live capital, the team must expand the backtest window and optimize parameters to achieve a minimum of 50 trades for meaningful variance reduction. We recommend pausing deployment and re-running the simulation with adjusted

ADDITIONAL METRICS

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