



Backtest #47434 · TSLA · EVO_EVOEVOE_v851

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_v851 strategy on TSLA failed catastrophically, executing a single trade that resulted in a total loss and a negative Sharpe ratio of -0.09. With only one trade in the sample, statistical confidence is non-existent, and the 15.69% maximum drawdown indicates extreme risk exposure rather than a robust edge. The complete lack of winning trades suggests the entry logic is fundamentally misaligned with current TSLA volatility or market structure. A concrete next step is to expand the backtest dataset to at least 500 trades to validate whether this is a singular outlier or a systematic flaw in the signal generation. Until the sample size supports statistical significance, this configuration is not viable for institutional

ADDITIONAL METRICS

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