



Backtest #29573 · TSLA · EVO_EVOEVOEVOE_v541

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 strategy failed catastrophically with a zero percent win rate and a fifteen percent drawdown, indicating a fundamental flaw in entry logic or market regime adaptation. A single trade renders the results statistically insignificant, making the negative Sharpe ratio of minus zero point zero nine unreliable for optimization. The name suggests excessive complexity without empirical validation, likely overfitting to noise rather than capturing alpha. Future analysis must expand the sample size to at least fifty trades to establish statistical confidence before any parameter tuning. Immediate next step is to audit the signal manifest for logical errors and re-run the backtest with a larger historical window.

ADDITIONAL METRICS

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