



Backtest #46298 · 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 produced a negative ROI of -3.15% with a Sharpe ratio of -0.09. The single executed trade resulted in a 0.0% win rate and a max drawdown of 15.69%, leaving final capital at \$9685.03. A sample size of one trade offers zero statistical confidence to validate or reject the underlying logic. The lack of positive expectancy indicates the signal generation failed to capture alpha in this specific market regime. Increase the backtest window to at least 200 trades to establish a robust baseline before further optimization.

ADDITIONAL METRICS

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