



Backtest #46718 · TSLA · EVO_WEBIDEA_v45

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_WEBIDEA_v45 backtest on TSLA failed catastrophically with zero wins and a -15.69% drawdown from a single trade, rendering any statistical significance impossible due to the negligible sample size. A 0.0% win rate and negative Sharpe ratio indicate the entry logic was fundamentally misaligned with current market volatility rather than a mere execution error. We must reject this parameter set immediately and avoid deploying live capital until the strategy demonstrates consistent profitability over a larger sample. The next step is to re-run the backtest with tighter stop-loss thresholds and a minimum 10-trade threshold before validation. This approach ensures we do not mistake noise for a viable alpha signal.

ADDITIONAL METRICS

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