



Backtest #3493 · TSLA · EVO_EVOEVOEVOE_v1877

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 to generate alpha, evidenced by a negative ROI and a zero win rate across a single trade, rendering all metrics statistically insignificant. A fifteen percent drawdown with only one executed position indicates the model lacks robustness and suffers from severe overfitting or execution failure. Without a larger sample size, the Sharpe ratio of negative zero point zero nine provides no predictive value for future performance. The immediate next step is to expand the backtest window and review the signal logic to ensure trades are actually being triggered as intended.

ADDITIONAL METRICS

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