



Backtest #35264 · TSLA · EVO_EVOEVOE_v1871

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_v1871 backtest on TSLA failed catastrophically with a 0% win rate, suggesting the strategy logic is fundamentally misaligned with current market dynamics or suffers from severe parameter overfitting. With only a single trade executed resulting in a 15.69% drawdown, the statistical sample size is insufficient to validate any alpha, rendering the Sharpe ratio and ROI meaningless noise rather than reliable performance metrics. The lack of trade frequency indicates the entry conditions were either too restrictive or the volatility regime prevented any signal generation within the test window. Immediate recalibration of entry thresholds and a broader parameter sweep are required to determine if the strategy can generate consistent

ADDITIONAL METRICS

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