



Backtest #38865 · TSLA · EVO_EVOEVOE_v877

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_v877 strategy on TSLA failed catastrophically, executing a single trade that erased the entire account with a -15.69% drawdown and zero winning signals. A win rate of 0% across one trade provides no statistical confidence for any alpha generation, indicating severe overfitting or a complete logic breakdown in that specific version. The negative Sharpe ratio of -0.09 confirms the strategy produced risk-adjusted returns worse than a risk-free alternative, rendering the -3.15% ROI irrelevant due to the sample size of one transaction. The immediate next step is to discard this version and retrain the model on a wider historical dataset to filter for robustness against volatility spikes.

ADDITIONAL METRICS

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