



Backtest #46113 · TSLA · EVO_EVOWEBIDEA_v424

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_EVOWEBIDEA_v424 backtest on TSLA shows zero wins and a 15.69% drawdown from a single trade, rendering the -3.15% ROI statistically meaningless due to severe overfitting or extreme noise. A single trade provides no confidence interval, meaning these metrics likely reflect a rare outlier rather than a flawed strategy. The negative Sharpe ratio confirms that losses significantly outweighed any potential gains within this limited sample. We must immediately expand the backtest to include multiple market regimes to validate or discard the signal logic. Until then, no live deployment is justified.

ADDITIONAL METRICS

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