



Backtest #29979 · TSLA · EVO_EVOEVOE_v609

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 suffered a 15.69% drawdown on a single trade, resulting in a negative ROI and a win rate of 0%, indicating total failure in the tested period. With only one trade, the Sharpe ratio of -0.09 lacks statistical significance and cannot reliably predict future performance. The strategy failed to capture any profitable opportunities, suggesting flawed entry logic or poor risk management parameters. Further optimization is required to identify signal weaknesses before any live deployment. Extensive backtesting with larger sample sizes is essential to validate any potential edge.

ADDITIONAL METRICS

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