



Backtest #32349 · TSLA · EVO_EVOEVOEVOE_v773

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 single trade generated a -3.15% ROI with a 0% win rate and a -0.09 Sharpe ratio, indicating a complete lack of statistical significance. A 15.69% max drawdown on one position reveals severe downside risk without any offsetting upside. The sample size of one trade renders the backtest statistically void, offering zero confidence in the strategy's viability or future performance. The strategy failed to capture any alpha and demonstrated poor risk management in this isolated scenario. A concrete next step is to expand the historical dataset to at least one hundred trades to establish a meaningful baseline before further optimization.

ADDITIONAL METRICS

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