



Backtest #46398 · TSLA · EVO_EVOEVOEVOE_v2040

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 sample renders statistical confidence nonexistent, as one loss cannot validate a strategy. The negative Sharpe ratio and zero win rate confirm the signal failed to generate alpha. A 15.69% drawdown on one trade indicates excessive position sizing or poor entry timing. The strategy currently lacks the trade frequency needed to smooth out volatility. Increase the sample size to at least fifty trades before evaluating performance.

ADDITIONAL METRICS

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