



Backtest #3936 · TSLA · EVO\_EVOEVOEVOE\_v1896

|        |        |          |              |
|--------|--------|----------|--------------|
| 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

This backtest is a total loss — zero wins, one trade, 15.7% drawdown. Sample size of one provides no statistical confidence whatsoever. The strategy failed to generate a single profitable signal, indicating fundamental issues with entry logic or market regime mismatch. Immediate next step: pause and debug the signal generation before any further capital deployment.

ADDITIONAL METRICS

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