



Backtest #40029 · TSLA · EVO\_EVOEVOEVOE\_v1886

|        |        |          |              |
|--------|--------|----------|--------------|
| 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 TSLA backtest for EVO\_EVOEVOEVOE\_v1886 shows a negative ROI of -3.15% and a Sharpe ratio of -0.09, indicating value destruction. The zero win rate and single trade result render the 15.69% max drawdown statistically meaningless due to insufficient sample size. This single data point cannot validate strategy efficacy or risk management parameters. You must expand the testing window to at least fifty trades before evaluating performance metrics.

ADDITIONAL METRICS

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