



Backtest #50597 · TSLA · EVO\_EVOEVOE\_v1757

|        |        |          |              |
|--------|--------|----------|--------------|
| 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 EVO\_EVOEVOE\_v1757 strategy on TSLA produced a single losing trade, resulting in a negative ROI of 3.15% and a drawdown of 15.69%, which indicates a complete lack of edge rather than market noise. With a win rate of 0% and only one executed trade, the statistical significance is zero, rendering any performance metrics meaningless for live deployment. The strategy failed to generate a profitable signal within the tested sample, suggesting the entry logic requires fundamental restructuring. Future iterations must incorporate broader parameter sweeps to validate signals and ensure robustness across different market regimes.

ADDITIONAL METRICS

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