



Backtest #51327 · TSLA · EVO\_EVOEVOEVOE\_v831

|        |        |          |              |
|--------|--------|----------|--------------|
| 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 strategy failed completely, registering zero wins and a -3.15% return on a single trade. A Sharpe of -0.09 and a 15.69% drawdown indicate a catastrophic failure rather than a viable edge. The sample size is statistically insignificant, rendering any performance analysis unreliable. We must discard this logic entirely and re-evaluate the entry conditions before testing again.

ADDITIONAL METRICS

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