



Backtest #52261 · TSLA · EVO\_EVOEVOE\_v1686

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_v1686 backtest on TSLA shows catastrophic failure with a single losing trade, resulting in a zero win rate and negative alpha. A sample size of one trade renders all statistical metrics, including the Sharpe ratio, meaningless and devoid of predictive confidence. The strategy failed to filter volatility or identify valid entry points, exposing the entire capital to an unmitigated risk event. Immediate parameter optimization is required to establish a minimum trade count before any further deployment or analysis is warranted.

ADDITIONAL METRICS

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