



Backtest #55636 · TSLA · EVO\_EVOEVOEVOE\_v2310

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_EVOEVOEVOE\_v2310 strategy on TSLA failed catastrophically with a single trade resulting in a 0% win rate and a 15.69% maximum drawdown. A single transaction provides insufficient statistical power to validate any performance metric or risk profile. The negative Sharpe ratio of -0.09 confirms the strategy generated value destruction rather than alpha under these conditions. We must reject this configuration immediately and re-optimize entry logic to prevent premature exits. Do not deploy capital until the sample size supports reliable confidence intervals.

ADDITIONAL METRICS

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