



Backtest #46537 · TSLA · EVO\_EVOEVOEVOE\_v2409

|        |        |          |              |
|--------|--------|----------|--------------|
| 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 backtest on TSLA reveals a catastrophic failure with a negative three point fifteen percent return and a zero percent win rate. The strategy executed only one trade, resulting in a fifteen point sixty nine percent drawdown and a negative Sharpe ratio of zero point zero nine. Such a tiny sample size provides absolutely no statistical confidence in the strategy's viability or future performance. The lack of winning trades indicates the entry logic is fundamentally flawed or mistimed for this asset. You should immediately halt this configuration and re-evaluate the signal parameters before running any further simulations.

ADDITIONAL METRICS

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