



Backtest #49445 · TSLA · EVO\_EVOEVOEVOE\_v2040

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_v2040 strategy on TSLA failed catastrophically, executing a single trade that resulted in a 15.69% maximum drawdown and zero wins. Such a small sample size of one trade offers no statistical confidence to validate or invalidate the approach. The negative Sharpe ratio of -0.09 and ROI confirm that the signal logic is currently misaligned with TSLA's price action. We must immediately pause deployment, audit the entry conditions, and run a broader backtest to identify structural flaws before considering any further iterations.

ADDITIONAL METRICS

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