



Backtest #50687 · TSLA · EVO\_EVOEVOEVOE\_v2130

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_v2130 strategy on TSLA failed to generate a single profitable trade, resulting in a 15.69% drawdown from just one losing position. With a Sharpe ratio of -0.09 and zero wins, the statistical sample size is statistically insignificant and unreliable for institutional deployment. This single trade outcome provides no confidence in the strategy's robustness or ability to navigate future volatility. I recommend expanding the backtest window to at least 50 trades to validate edge or discard the approach.

ADDITIONAL METRICS

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