



Backtest #55639 · TSLA · EVO\_EVOEVOE\_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\_EVOEVOE\_v2310 strategy on TSLA failed catastrophically, executing only a single trade that resulted in a 100% loss rate and a 15.69% maximum drawdown. With a negative Sharpe ratio of -0.09 and zero wins, the model demonstrates a complete inability to generate positive alpha under current market conditions. The statistical significance is negligible due to a sample size of just one trade, rendering any performance metrics unreliable for scaling. We must immediately halt this strategy, audit the signal logic for false positives, and retrain the model on a broader dataset before redeployment.

ADDITIONAL METRICS

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