



Backtest #41200 · TSLA · EVO\_EVOEVOEVOE\_v2391

|        |        |          |              |
|--------|--------|----------|--------------|
| 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 strategy failed to generate profit, posting a negative return of 3.15% with a negative Sharpe ratio. A zero percent win rate indicates the single executed trade resulted in a loss, contributing to the significant 15.69% drawdown. Statistical confidence is nonexistent with only one trade, making the results purely anecdotal rather than indicative of robust performance. The next step is to run a larger backtest over an extended period to validate signal consistency before any further deployment.

ADDITIONAL METRICS

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