



Backtest #29139 · TSLA · EVO\_GG1RSISNIP\_v67

|        |        |          |              |
|--------|--------|----------|--------------|
| 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 catastrophically with zero wins and a negative Sharpe ratio over a single trade sample. A 15.69% drawdown against minimal capital indicates severe risk exposure without compensating returns. Statistical significance is nonexistent given the n=1 sample size, rendering any pattern recognition invalid. Immediate action requires expanding the backtest period to ensure adequate data volume before 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  |