



Backtest #29864 · TSLA · EVO_GG1RSISNIP_v1385

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 a 0% win rate and -3.15% ROI after only one trade, rendering all risk metrics statistically meaningless. The 15.69% drawdown on a single execution highlights severe sensitivity to entry timing or slippage. With n=1, there is zero confidence in the Sharpe ratio or any performance projection. The capital retention of \$9,685 suggests the loss was contained but the logic is unproven. Next, increase the backtest window to gather a larger sample size before considering any optimization.

ADDITIONAL METRICS

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