



Backtest #3711 · TSLA · EVO_GG1RSISNIP_v1398

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

This backtest is fundamentally broken: a 0% win rate on 1 trade means there is zero statistical signal, not a failing strategy but an absence of one. The -3.15% ROI and -0.09 Sharpe confirm the single trade moved against the entry, and the 15.69% drawdown on a single execution is excessive risk per trade. With N=1, confidence is nil — this is anecdotal noise, not evidence. Next step: expand the backtest window to 50+ trades minimum to establish a meaningful win rate before considering any optimization or live deployment.

ADDITIONAL METRICS

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