



Backtest #3831 · TSLA · EVO_GG1RSISNIP_v1424

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 negative Sharpe ratio, indicating no edge in current market conditions. The single trade sample size renders all metrics statistically meaningless, offering zero confidence in the model's predictive power. A 15.69% maximum drawdown on a small capital base highlights severe risk exposure relative to the negligible return. The strategy requires immediate architectural overhaul rather than incremental parameter tweaking. Next, expand the backtest window to include at least 100 trades to establish statistical significance before deployment.

ADDITIONAL METRICS

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