



Backtest #45366 · TSLA · EVO_GG1RSISNIP_v1587

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 backtest reveals a critical failure in signal validation, as a single trade resulted in a 3.15% loss and zero win rate. The negative Sharpe ratio of -0.09 confirms the strategy lacks positive risk-adjusted returns, while the 15.69% max drawdown highlights poor downside control. Statistical confidence is nonexistent with only one trade, making these metrics purely anecdotal rather than indicative of long-term performance. The primary issue is the absence of a profitable entry mechanism, as the sole execution generated immediate losses. The immediate next step is to overhaul the entry logic and extend the testing period to at least one hundred trades to establish any meaningful statistical baseline.

ADDITIONAL METRICS

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