LATINOS TRADING

BACKTEST REPORT

Backtest #52515 · TSLA · EVO_GG1RSISNIP_v1172

ROI	Sharpe	Win Rate	Max Drawdown
-3.15%	**-0.09**	**0.0%**	**-15.69%**

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1172 strategy failed decisively on TSLA with a single trade resulting in a -3.15% return and zero wins, indicating a complete inability to navigate the current price action. A Sharpe ratio of -0.09 and a maximum drawdown of 15.69% confirm that the risk profile is currently unsustainable for any institutional deployment. Statistical significance is absent given the sample size of only one trade, rendering any performance metrics purely anecdotal and unreliable. We must immediately re-examine the signal logic for false positives on high-volatility equities rather than re-running the current parameters. The next step involves backtesting the strategy against a larger, longer historical dataset to isolate specific failure

ADDITIONAL METRICS

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

Generated 2026-09-03T11:07:50Z · latinostrading.com