LATINOS TRADING

BACKTEST REPORT

Backtest #52792 · TSLA · EVO_GG1RSISNIP_v1320

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_v1320 strategy on TSLA failed catastrophically with a single trade resulting in zero wins and a 15.69% maximum drawdown, rendering the negative Sharpe ratio of -0.09 statistically insignificant due to the sample size of one. This extreme concentration risk exposes the portfolio to unrecoverable losses if the initial direction was incorrect, as no diversification or trend confirmation filters appear to have functioned. Without additional historical data points, we cannot determine if the failure stems from flawed entry logic or pure noise, making any performance attribution premature. The immediate next step is to run a new backtest on a wider parameter range or incorporate volatility filters to prevent such singular

ADDITIONAL METRICS

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

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