LATINOS TRADING

BACKTEST REPORT

Backtest #29719 · TSLA · EVO_GG1RSISNIP_v1328

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 strategy yielded negative returns and a near-zero Sharpe ratio driven by a single trade failure, rendering the win rate statistically insignificant. A maximum drawdown of nearly sixteen percent on one execution highlights extreme vulnerability rather than robust risk management. With only one total trade, the results lack the sample size necessary to establish any reliable edge or predictive power. The capital erosion to $9685.03 confirms the model's current inability to generate alpha in this regime. The immediate next step is to discard this parameter set and re-optimize the signal logic to filter out false breakouts before further testing.

ADDITIONAL METRICS

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

Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.