# LATINOS TRADING

## BACKTEST REPORT

Backtest #34664 · TSLA · EVO_GG1RSISNIP_v1105

| 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_v1105 strategy on TSLA failed catastrophically, recording zero wins and a 15.69% drawdown on a single trade, rendering the Sharpe ratio of -0.09 statistically meaningless due to severe undercapitalization of the sample size. A solitary data point provides no confidence interval for performance, making any conclusion about robustness or alpha generation impossible to validate. The lack of diversification and insufficient trade frequency suggest the signal logic is either misaligned with TSLA volatility or requires parameter tuning to filter false breakouts. The immediate next step is to run a comparative backtest against a moving average crossover baseline to isolate whether the strategy's failure is specific to the asset or

## ADDITIONAL METRICS

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