LATINOS TRADING

BACKTEST REPORT

Backtest #35493 · TSLA · EVO_GG1RSISNIP_v405

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_v405 backtest on TSLA shows a catastrophic failure with zero winning trades and a negative Sharpe ratio, indicating the strategy generated no alpha. A single trade resulting in a 15.69% drawdown and -3.15% ROI suggests a severe overfitting issue or an anomaly rather than a robust market inefficiency. The statistical confidence is negligible due to the extremely small sample size of one trade, rendering any conclusions about mean reversion or trend following invalid. We must immediately expand the test period and introduce walk-forward analysis to validate if this poor performance is specific to the recent volatility or a fundamental strategy flaw. The next step is to redesign the entry logic to filter for higher

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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