LATINOS TRADING

BACKTEST REPORT

Backtest #36357 · 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 resulted in a -3.15% ROI with zero winning trades and a sharp -0.09 Sharpe ratio, indicating a complete failure to capture upside. A single trade caused a 15.69% drawdown, suggesting the entry logic was poorly calibrated or the sample size was insufficient for statistical significance. Given the data shows no alpha generation, the current parameters lack robustness and require immediate re-optimization. We must widen the lookback period or adjust volatility filters to avoid premature exits before trend confirmation. This strategy is currently unsuitable for live deployment until a positive expectancy is demonstrated over a larger sample.

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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