LATINOS TRADING

BACKTEST REPORT

Backtest #36951 · TSLA · EVO_GG1RSISNIP_v311

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_v311 strategy on TSLA failed catastrophically, executing a single losing trade that wiped out 3.15% of capital with a 15.69% maximum drawdown. A zero win rate and negative Sharpe ratio of -0.09 confirm the model lacks statistical validity, likely due to overfitting to noise in a single data point. With only one trade, any performance metric is meaningless noise rather than a signal of market inefficiency. We must discard this specific parameter set and broaden the search space to identify robust signals. The next step is to run a walk-forward optimization to validate edge across multiple market regimes before deployment.

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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