LATINOS TRADING

BACKTEST REPORT

Backtest #39996 · TSLA · EVO_GG1RSISNIP_v1423

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_v1423 strategy on TSLA produced a negative ROI of -3.15% and a Sharpe ratio of -0.09, indicating poor risk-adjusted performance. With only one total trade and a 0.0% win rate, the sample size is statistically insignificant, meaning these results do not provide reliable confidence in the model. The 15.69% max drawdown highlights significant downside risk despite the limited activity. The lack of positive trades suggests the entry logic failed to capture upward momentum effectively. The immediate next step is to conduct a deeper parameter sensitivity analysis to refine the signal generation conditions before any 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**

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