LATINOS TRADING

BACKTEST REPORT

Backtest #46688 · TSLA · EVO_GG1RSISNIP_v10

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_v10 backtest on TSLA resulted in a -3.15% loss with zero winning trades and a maximum drawdown of 15.69%, indicating a complete failure to generate alpha on this single sample. A Sharpe ratio of -0.09 confirms that the strategy's risk-adjusted returns are deeply negative, while the single trade execution suggests insufficient statistical power to draw robust conclusions. The model likely failed to capture the asset's volatility or misaligned entry signals during the test period, rendering the outcome an outlier rather than a trend. Before deploying capital, we must backtest against a larger dataset and adjust the signal thresholds to avoid such extreme drawdowns. This approach ensures that future iterations meet

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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