LATINOS TRADING

BACKTEST REPORT

Backtest #50902 · TSLA · EVO_GG1RSISNIP_v92

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_v92 backtest on TSLA failed catastrophically with a 0% win rate and a single loss, suggesting the strategy lacks robustness for this volatility profile. A maximum drawdown of 15.69% combined with negative Sharpe and ROI indicates the entry logic is either misaligned with current market structure or suffers from severe overfitting to a narrow sample size. With only one trade executed, statistical significance is nonexistent, rendering the performance metrics untrustworthy for live deployment. The immediate next step is to expand the lookback period and run a sensitivity analysis on entry thresholds to filter false breakouts. Do not deploy this strategy in live markets without a comprehensive re-evaluation of its risk

ADDITIONAL METRICS

CAGR	**-3.15%**
Sortino Ratio	**-0.05**
Turnover	**1.97x**
Total Trades	**1**
Initial Capital	**$10000.00**
Final Capital	**$9685.03**