LATINOS TRADING

BACKTEST REPORT

Backtest #56090 · TSLA · EVO_EVOGG1RSIS_v458

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

This backtest for TSLA under strategy EVO_EVOGG1RSIS_v458 is a statistical outlier; a single trade with zero wins and a 15.69% drawdown renders the Sharpe ratio and ROI meaningless for any regime analysis. The sample size of one trade provides no confidence in the strategy's robustness, suggesting the entry logic failed to filter noise rather than a structural flaw. We must expand the dataset by running a walk-forward analysis with at least 50 simulated trades to validate if this loss is an anomaly or a systemic risk. Next, audit the signal generator on TSLA's recent volatility to tighten entry filters before re-running the simulation with adjusted parameters.

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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