# LATINOS TRADING

## BACKTEST REPORT

Backtest #48396 · TSLA · EVO_GG1RSISNIP_v1057

| 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_v1057 strategy on TSLA failed catastrophically with zero winning trades and a negative Sharpe ratio, indicating a severe flaw in the logic or an extremely adverse market regime. The single trade executed resulted in a 15.69% maximum drawdown and a -3.15% total return, rendering any statistical analysis meaningless due to the insufficient sample size of one transaction. We cannot yet determine if the failure stems from a broken signal generator or pure bad luck, as the data lacks the volume needed to establish confidence intervals. A concrete next step is to run a longer backtest on a different asset class to isolate whether the strategy is universally broken or specific to TSLA's volatility. Until further data is gathered, the

## ADDITIONAL METRICS

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