LATINOS TRADING

BACKTEST REPORT

Backtest #52485 · TSLA · EVO_GG1RSISNIP_v1153

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_v1153 strategy failed on TSLA, recording zero winning trades and a negative Sharpe ratio of -0.09 on a single transaction. A solitary trade invalidates statistical significance, rendering the -3.15% drawdown and 15.69% peak loss meaningless without a larger sample. The model lacks robustness, as it could not capture any upward momentum or avoid the specific downside risk encountered. Before redeployment, extensive parameter optimization is required to generate sufficient trade data for meaningful Sharpe ratio calculation. This backtest demonstrates a need for stricter entry filters or a complete strategy overhaul.

ADDITIONAL METRICS

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