LATINOS TRADING

BACKTEST REPORT

Backtest #28135 · TSLA · EVO_EVOEVOEVOE_v772

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 strategy failed catastrophically with a negative ROI and zero win rate across only one trade, rendering the Sharpe ratio meaningless due to insufficient sample size. The 15% drawdown on a single execution suggests high sensitivity to entry timing or slippage rather than structural inefficiency. Statistical confidence is effectively zero, as a single data point cannot distinguish signal from noise. The name EVO_EVOEVOEVOE_v772 implies excessive parameter optimization, likely causing severe overfitting to historical noise. Immediate next step: revert to a simpler logic and increase the backtest period to capture at least 100 trades for statistical validity.

ADDITIONAL METRICS

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