# LATINOS TRADING

## BACKTEST REPORT

Backtest #35511 · 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 EVO_EVOEVOEVOE_v772 backtest on TSLA reveals a catastrophic failure with zero winning trades and a negative Sharpe ratio, indicating a strategy that is statistically non-functional rather than merely underperforming. A single trade resulting in a 15.69% drawdown suggests severe overfitting or a logic flaw that triggered an extreme event without a proper filter. Given the negligible sample size of one trade, any observed performance lacks statistical confidence and is effectively noise. The model failed to capture even a single directional bias, rendering the current parameter set useless for live deployment. The immediate next step is to halt execution, audit the signal generation logic for TSLA, and re-run the backtest with a robust out-of-sample

## 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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