LATINOS TRADING

BACKTEST REPORT

Backtest #53638 · TSLA · EVO_EVOEVOEVOE_v2291

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_v2291 strategy failed catastrophically on TSLA, generating no winning trades and a negative Sharpe ratio of -0.09 due to a single losing position. With only one trade executed, the statistical evidence is insufficient to validate or invalidate the signal logic, rendering the -3.15% loss purely speculative noise. The maximum drawdown of 15.69% suggests extreme volatility exposure that the current risk parameters failed to contain. A concrete next step is to expand the sample size by testing the strategy across at least 500 days of historical data to filter out regime-specific anomalies. Until the sample size supports statistical significance, the model must be considered unprofitable and unstable for live deployment.

ADDITIONAL METRICS

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