LATINOS TRADING

BACKTEST REPORT

Backtest #44109 · TSLA · EVO_EVOEVOEVOE_v1789

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

This backtest on TSLA shows a -3.15% ROI with a Sharpe ratio of -0.09, indicating poor risk-adjusted performance. The 15.69% max drawdown contrasts with a 0% win rate, though the single executed trade provides zero statistical confidence. The strategy failed to generate positive alpha, likely due to excessive friction or poor signal timing in this sample. You should increase the lookback period to at least 100 trades to establish a valid baseline for significance.

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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