LATINOS TRADING

BACKTEST REPORT

Backtest #45077 · TSLA · EVO_EVOEVOEVOE_v2097

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 backtest for TSLA under the EVO_EVOEVOEVOE_v2097 strategy reveals a complete failure with zero winning trades and a negative Sharpe ratio, indicating the signal logic is fundamentally misaligned with current market structure. A single trade resulting in a 15.69% maximum drawdown and a -3.15% ROI demonstrates extreme volatility exposure without any statistical confidence due to the negligible sample size of one trade. While the strategy may have theoretical merit in different regimes, the empirical data suggests immediate parameter optimization or signal filtering is required before live deployment. The next concrete step is to increase the sample size by running a broader historical backtest with adjusted entry criteria to validate if the

ADDITIONAL METRICS

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