LATINOS TRADING

BACKTEST REPORT

Backtest #49688 · TSLA · EVO_EVOEVOEVOE_v635

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_v635 backtest on TSLA produced a single trade with zero wins and a -3.15% return, indicating a total failure to capture alpha under current conditions. With a Sharpe ratio of -0.09 and a maximum drawdown of 15.69%, the strategy exhibits extreme volatility and a negative risk-adjusted profile. Statistical confidence in these results is negligible due to the sample size of just one trade, rendering the 0% win rate unreliable for live deployment. We must recalibrate entry filters or reduce position sizing to prevent further erosion of capital before attempting re-optimization. The next concrete step is to run a parameter sweep on stop-loss levels to determine if tighter risk controls can salvage the strategy's viability.

ADDITIONAL METRICS

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