LATINOS TRADING

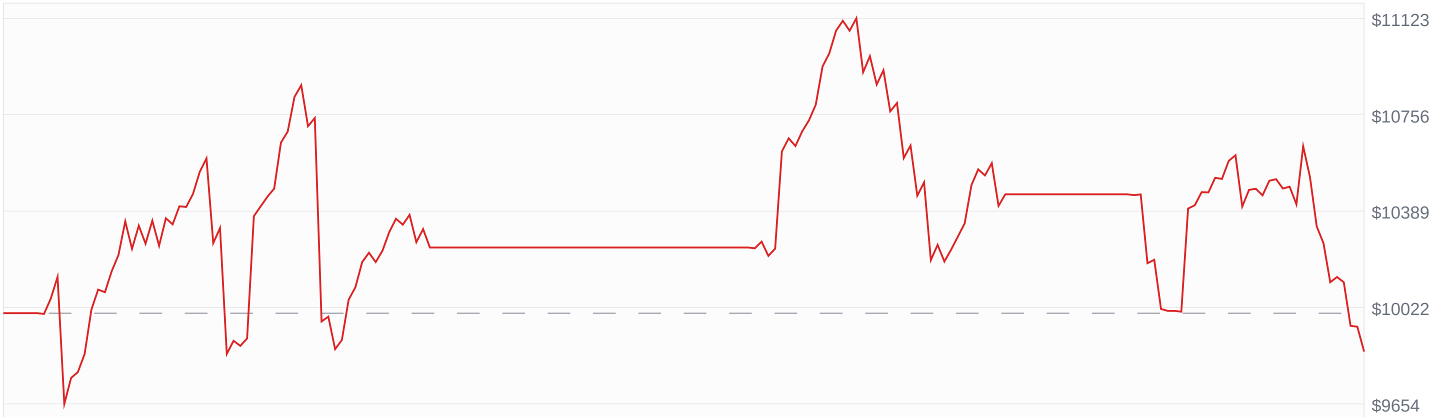
BACKTEST REPORT

Backtest #55005 · MGRC · MGRC · EVO_WEBIDEA_v1591 (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-1.49%	-0.01	50.0%	-11.42%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The MGRC EVO_WEBIDEA_v1591 backtest demonstrates a non-viable strategy with a -1.49% ROI and a negative Sharpe ratio of -0.01, indicating the bot lost money adjusted for risk. The 50.0% win rate suggests the directional logic is a coin flip, while the 11.42% maximum drawdown and only four total trades reveal a critical lack of statistical significance. With such a small sample size, these results are highly unstable and cannot reliably predict future performance on live markets. The strategy failed to capture sufficient upside to offset transaction costs, resulting in a final capital of $9,853.57. To improve, we must optimize entry filters to increase the win rate and backtest over a longer historical period to validate robustness.

ADDITIONAL METRICS

CAGR	-1.49%
Sortino Ratio	-0.01
Turnover	8.13x
Total Trades	4
Initial Capital	$10000.00
Final Capital	$9853.57