LATINOS TRADING

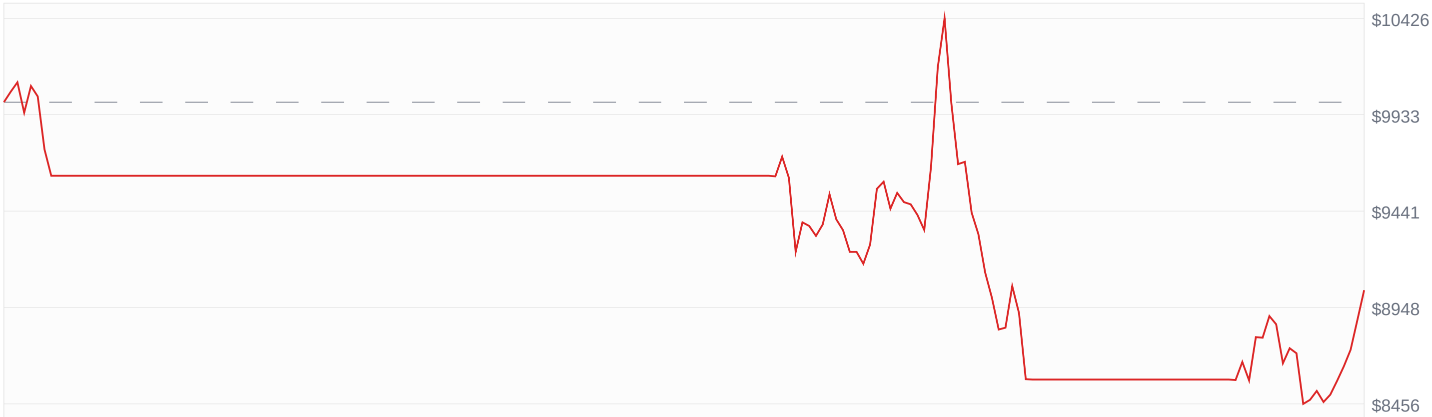
BACKTEST REPORT

Backtest #39995 · MSFT · EVO_GG1RSISNIP_v1422

ROI	Sharpe	Win Rate	Max Drawdown
-9.66%	-0.71	33.3%	-18.90%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The strategy suffered a 9.66 percent loss with a negative Sharpe ratio of 0.71, indicating poor risk adjusted performance. The 33.3 percent win rate and 18.90 percent maximum drawdown show that the signal logic failed to protect capital during volatile moves. Statistical confidence is negligible with only three total trades, making these results an anecdotal sample rather than a reliable performance metric. The primary failure was the lack of robust entry filters that allowed the bot to take losing positions without adequate momentum confirmation. Next, expand the backtesting dataset to at least one hundred trades and optimize the RSI thresholds to improve the win rate before any further evaluation.

ADDITIONAL METRICS

CAGR	**-9.66%**
Sortino Ratio	**-0.40**
Turnover	**5.54x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$9036.55**

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