LATINOS TRADING

BACKTEST REPORT

Backtest #35476 · BTC/USD · BTC/USD Paper 24/7 Test

ROI	Sharpe	Win Rate	Max Drawdown
-26.21%	-1.77	0.0%	-27.00%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

This backtest failed catastrophically due to a 0% win rate and severe drawdown, suggesting the strategy logic is fundamentally flawed rather than merely overfitted. With only five trades, statistical confidence is negligible and the negative Sharpe ratio indicates persistent underperformance against a risk-free baseline. The total loss of capital confirms the approach is unsustainable in live conditions without immediate structural intervention. You must discard the current parameter set and re-evaluate the core signal generation logic before attempting further iterations.

ADDITIONAL METRICS

CAGR	**-26.21%**
Sortino Ratio	**-1.13**
Turnover	**7.99x**
Total Trades	**5**
Initial Capital	**$9997.00**
Final Capital	**$7381.71**

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