LATINOS TRADING

BACKTEST REPORT

Backtest #35956 · 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

The BTC/USD 24/7 backtest failed completely with a -26.21% return and zero winning trades, driven by a 27% maximum drawdown. Only five trades occurred over the testing period, rendering the -1.77 Sharpe ratio statistically meaningless and the results unreliable. The strategy clearly lacks a robust filtering mechanism to avoid high-frequency losses on volatile intervals. We must restrict trading hours and tighten stop-loss logic before re-evaluating performance on this pair.

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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