LATINOS TRADING

BACKTEST REPORT

Backtest #36100 · 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 on BTC/USD reveals a catastrophic failure with a zero percent win rate and a maximum drawdown of twenty-seven percent. The negative Sharpe ratio of minus one point seven seven confirms that the strategy generated excessive risk-adjusted losses over a sample of only five trades. Such a small dataset lacks statistical significance, rendering any conclusion drawn from it highly unreliable and prone to overfitting. The strategy failed to capture any profitable setups, suggesting the entry logic is fundamentally misaligned with current market volatility. The immediate next step is to discard the current parameter set and conduct a new simulation using a broader timeframe to filter noise.

ADDITIONAL METRICS

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

Generated 2026-08-24T09:08:39Z · latinostrading.com