LATINOS TRADING

BACKTEST REPORT

Backtest #36700 · 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 paper backtest failed catastrophically with a -26.21% ROI and zero winning trades, indicating a strategy logic incompatible with continuous market exposure. A Sharpe ratio of -1.77 and 27% maximum drawdown on only five trades suggest the sample size is too small to draw statistically significant conclusions about the system's robustness. The total lack of profitable trades implies the entry conditions were either too restrictive or fundamentally misaligned with recent volatility regimes. Before deploying live capital, you must refine the signal filters or reduce trading frequency to avoid overfitting to noise.

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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