LATINOS TRADING

BACKTEST REPORT

Backtest #46240 · 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 backtest for BTC/USD Paper 24/7 Test failed completely with a -26.21% ROI and zero winning trades, indicating the strategy lacks any edge in current market conditions. A sharp drawdown of 27% and a negative Sharpe ratio of -1.77 confirm that the risk-adjusted returns are severely underperforming, likely due to the high volatility of the 24/7 approach on a small sample of just five trades. Statistical significance is impossible to assess with such limited data, so any apparent pattern is statistically noise rather than a reliable signal. The immediate next step is to pause execution and re-evaluate the entry logic or timeframe before any further capital is allocated to this specific configuration.

ADDITIONAL METRICS

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