LATINOS TRADING

BACKTEST REPORT

Backtest #56309 · 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 strategy failed completely on BTC/USD, generating zero winning trades and eroding capital by 26% with a negative Sharpe ratio. Such a small sample of five trades yields no statistical confidence, rendering the -27% drawdown an anomaly rather than a trend. The 24/7 continuous execution likely captured only a single losing breakout or failed to filter out extreme volatility. You must reduce the trade frequency or tighten entry filters before re-running the simulation to validate risk parameters.

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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