LATINOS TRADING

BACKTEST REPORT

Backtest #35732 · ETH/USD · ETH/USD · Astute AST Engine Bot (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-32.47%	-1.45	33.3%	-37.64%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

This backtest reveals a deeply flawed strategy on ETH/USD, with a -32.47% ROI and a dismal 33.3% win rate indicating severe underperformance. A -37.64% maximum drawdown and a negative Sharpe ratio of -1.45 confirm that losses far outweighed gains during the simulation period. Statistical confidence is nonexistent, as only three trades occurred, rendering the results unreliable for any serious institutional deployment. The sample size is too small to distinguish between a genuine strategy failure or mere random noise in this volatile market. We must immediately recalibrate the signal parameters and expand the lookback period before re-testing with higher capital allocation.

ADDITIONAL METRICS

CAGR	**-32.47%**
Sortino Ratio	**-0.91**
Turnover	**4.37x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$6755.15**

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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.