LATINOS TRADING

BACKTEST REPORT

Backtest #35785 · UNI/USD · UNI/USD · Astute AST Engine Bot (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-22.93%	-0.83	25.0%	-37.56%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The Astute AST Engine backtest on UNI/USD reveals severe inefficiency, failing to generate alpha with a negative Sharpe ratio of -0.83 and a dismal 25% win rate across only four trades. Such a small sample size renders statistical conclusions unreliable, as the observed -22.93% loss and 37.56% drawdown could easily be random noise rather than a structural flaw. The strategy likely suffered from overfitting or parameter mismatch during the specific volatility regime tested, resulting in poor risk-adjusted returns. Before deploying live capital, we must execute a robust walk-forward optimization to validate logic across multiple market cycles.

ADDITIONAL METRICS

CAGR	**-22.93%**
Sortino Ratio	**-0.54**
Turnover	**6.45x**
Total Trades	**4**
Initial Capital	**$9997.00**
Final Capital	**$7709.69**

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