LATINOS TRADING

BACKTEST REPORT

Backtest #36654 · AVAX/USD · AVAX/USD · Astute AST Engine Bot (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-31.90%	-1.70	25.0%	-36.32%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The Astute AST Engine backtest on AVAX/USD produced a severe -31.90% ROI with a -1.70 Sharpe ratio, indicating a strategy that failed to capture the asset's volatility effectively. A mere 4 trades and a 25% win rate provide insufficient statistical confidence to validate the signal logic or optimize parameters without significant risk of overfitting. The 36.32% maximum drawdown suggests overly aggressive position sizing or a failure to filter adverse market conditions during the specific simulation period. We must reject this configuration immediately and redesign the entry filters or reduce leverage to prevent catastrophic capital erosion. The next step is to run a controlled backtest with tighter stop-loss thresholds and a minimum of 100

ADDITIONAL METRICS

CAGR	**-31.90%**
Sortino Ratio	**-1.01**
Turnover	**5.94x**
Total Trades	**4**
Initial Capital	**$9997.00**
Final Capital	**$6810.17**

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