LATINOS TRADING

BACKTEST REPORT

Backtest #37985 · SOL/USD · SOL/USD · Astute AST Engine Bot (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-45.15%	-2.49	0.0%	-46.26%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The backtest for the SOL/USD AST Engine strategy reveals a catastrophic failure with zero winning trades and a 46.26% maximum drawdown, indicating severe overfitting or a regime shift. With only four trades executed, the statistical sample is too thin to derive meaningful alpha, rendering the negative Sharpe ratio of -2.49 inconclusive for long-term viability. The strategy failed to generate any positive expectancy on this specific asset, suggesting the entry logic is misaligned with current volatility. Proceed with caution and deploy a broader parameter sweep across different timeframes to validate the robustness of the signal generation before re-deployment.

ADDITIONAL METRICS

CAGR	**-45.15%**
Sortino Ratio	**-1.51**
Turnover	**5.31x**
Total Trades	**4**
Initial Capital	**$9997.00**
Final Capital	**$5486.48**