LATINOS TRADING

BACKTEST REPORT

Backtest #50471 · BTC/USD · BTC/USD · Astute AST Engine Bot (auto)

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 backtest reveals a catastrophic failure with zero winning trades and a 27% drawdown, indicating severe overfitting or a complete regime mismatch for this specific parameter set. With only five trades executed, the statistical sample is far too small to draw any meaningful conclusions or assess true strategy robustness. A negative Sharpe ratio of -1.77 confirms that the strategy generated more drawdown than gain during this simulation period. We must immediately halt auto-rebalancing on this configuration and revert to manual oversight until we can identify the specific market conditions causing the loss. The logical next step is to run a walk-forward analysis on a larger dataset to validate if this result is an anomaly or a

ADDITIONAL METRICS

CAGR	**-26.21%**
Sortino Ratio	**-1.13**
Turnover	**7.99x**
Total Trades	**5**
Initial Capital	**$9997.00**
Final Capital	**$7381.71**