LATINOS TRADING

BACKTEST REPORT

Backtest #52114 · 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 AST Engine backtest on BTC/USD failed catastrophically, losing 26.21% capital across only five trades with a zero percent win rate. A negative Sharpe ratio of -1.77 and a 27% maximum drawdown indicate severe undercapitalization or extreme volatility exposure that the logic could not survive. With such a tiny sample size, the statistical significance of the failure is low, yet the result is a clear signal that the current parameters are incompatible with current market regimes. The strategy effectively acted as a trend follower in a choppy or ranging environment, leading to whipsaw losses. Next, I must re-run the simulation with tighter stop-losses and reduced position sizing to validate if the core logic holds under different risk

ADDITIONAL METRICS

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

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