LATINOS TRADING

BACKTEST REPORT

Backtest #57421 · 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 AVAX/USD backtest for the Astute AST Engine Bot reveals a severe underperformance with a -31.9% ROI and a 36.3% maximum drawdown, driven by a critically low 25% win rate across only four trades. The negative Sharpe ratio of -1.70 indicates that the strategy generated returns significantly worse than a risk-free asset, suggesting the entry logic is poorly calibrated for current volatility. With such a small sample size of four trades, these results lack statistical confidence and should not be generalized as a permanent failure of the strategy. The next step is to run a fresh backtest on a longer historical period to identify if the poor performance stems from a specific market regime or from a fundamental flaw in the signal parameters. This

ADDITIONAL METRICS

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

Generated 2026-09-05T18:27:22Z · latinostrading.com