LATINOS TRADING

BACKTEST REPORT

Backtest #51600 · 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 shows a catastrophic failure with a -31.90% ROI and a -1.70 Sharpe ratio, indicating severe underperformance. Only 25% of the four trades were winners while the maximum drawdown reached 36.32%, suggesting the strategy lacks robustness on this asset. Such a small sample size of four trades provides zero statistical confidence and renders the Sharpe ratio meaningless for any risk assessment. The engine appears to be overfitting to noise or misaligning with AVAX's volatility profile. The next step is to run a parameter optimization on a broader historical range to identify if specific entry conditions can improve the win rate before redeployment.

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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