



Backtest #28794 · ETH/USD · ETH/USD · Astute AST Engine Bot (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-32.47%	-1.45	33.3%	-37.64%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The AST Engine strategy suffered a severe -32.47% drawdown with a negative Sharpe of -1.45, indicating consistent capital erosion. The 33.3% win rate confirms structural inefficiency in signal generation during the tested period. Critically, the sample size of only three trades renders the results statistically insignificant and unreliable for live deployment. The maximum drawdown of 37.64% exceeds typical risk tolerances, highlighting poor risk management. Immediate next steps include expanding the backtest period to increase sample size and recalibrating entry filters.

ADDITIONAL METRICS

CAGR	-32.47%
Sortino Ratio	-0.91
Turnover	4.37x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$6755.15