



Backtest #28854 · AVAX/USD · AVAX/USD · Astute AST Engine Bot (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-31.90%	-1.70	25.0%	-36.32%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The backtest is fundamentally broken, evidenced by a severe -31.90% ROI and a -36.32% max drawdown on a mere four trades. Statistical significance is nonexistent; a sample size of four cannot validate the 25% win rate or the -1.70 Sharpe ratio reliably. The strategy failed to capture upside while suffering heavy losses during adverse price action. Immediate deprecation is required to preserve capital. Next, conduct a deep-dive diagnostic on the specific entry signals that triggered these losing positions.

ADDITIONAL METRICS

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