



Backtest #36616 · 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 Astute AST Engine backtest on ETH/USD failed catastrophically with a -32.47% ROI and a -1.45 Sharpe ratio, driven by a 37.64% maximum drawdown. With only three total trades, the statistical sample is too small to draw any meaningful conclusions about the strategy's true performance or risk profile. A win rate of 33.3% indicates the model is systematically losing more often than winning during this specific evaluation window. The primary issue appears to be severe parameter misalignment with current market volatility rather than a fundamental flaw in the code. We must immediately pause deployment and re-optimization is required before any live capital is exposed to this configuration.

ADDITIONAL METRICS

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