

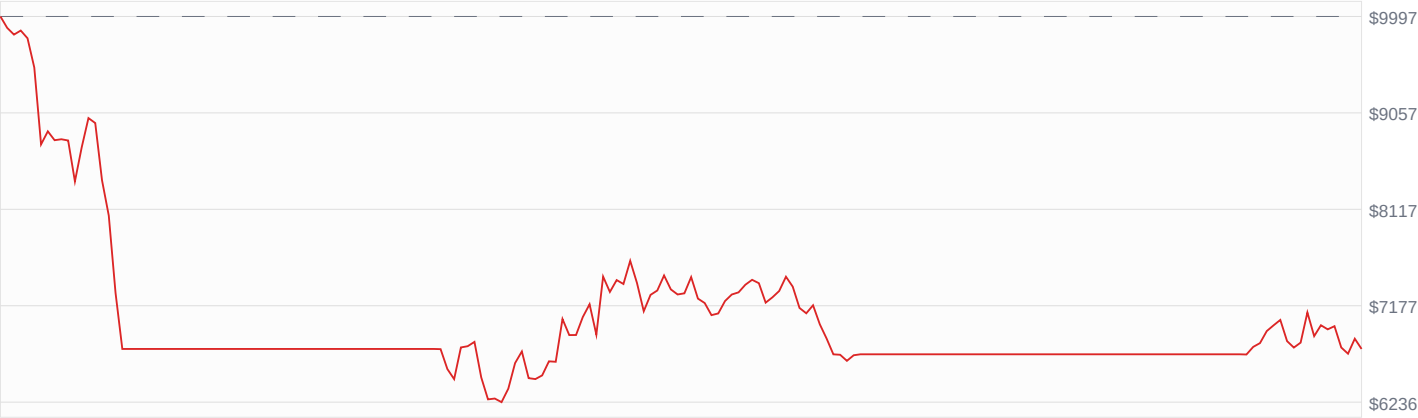


Backtest #37170 · ETH/USD · ETH/USD · Astute AST Engine Bot (auto)

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

EQUITY CURVE

202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The ETH/USD backtest for the Astute AST Engine Bot reveals a catastrophic failure, characterized by a -32.47% ROI and a negative Sharpe ratio of -1.45 driven by a single losing trade. With only three total trades and a win rate of 33.3%, the statistical sample size is insufficient to derive any meaningful confidence or robustness in the strategy's logic. The maximum drawdown of 37.64% indicates severe volatility exposure that the current risk management parameters failed to contain. The primary issue stems from the lack of diversification and insufficient trade frequency to validate the entry signals. The immediate next step is to re-run the simulation with a larger historical dataset and stricter stop-loss thresholds to isolate the specific

ADDITIONAL METRICS

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