



Backtest #37961 · 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 ETH/USD backtest reveals a severely undercapitalized regime with only three trades, rendering statistical significance nonexistent and the -32.47% drawdown purely anecdotal rather than systemic. While the negative Sharpe ratio and sub-50% win rate indicate the current parameter set is misaligned with current volatility, the sample size is far too small to validate any structural flaw in the logic. The engine likely failed to execute sufficient trades to smooth out noise, resulting in a distorted equity curve that does not reflect long-term viability. Before deploying capital, you must increase the trade frequency by adjusting stop-loss widths or entry filters to generate at least a hundred signals for robust validation.

ADDITIONAL METRICS

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