



Backtest #45773 · 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 for the Astute AST Engine Bot reveals a severe underperformance with a -32.47% ROI and a negative Sharpe ratio of -1.45, indicating that losses significantly outweighed gains. Such a low win rate of 33.3% across only three trades renders the statistical results unreliable and prone to overfitting or random noise rather than a consistent edge. The maximum drawdown of -37.64% suggests excessive risk exposure during the test period, likely due to a lack of effective stop-loss mechanisms or position sizing constraints. Before deploying any capital, the strategy requires rigorous parameter optimization and stress testing against varied market regimes to validate its robustness. The immediate next step is to expand the backtesting

ADDITIONAL METRICS

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