



Backtest #45777 · 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 strategy suffered a severe 32.47% loss with a negative Sharpe ratio of 1.45, indicating consistent underperformance against risk. A 33.3% win rate and 37.64% maximum drawdown reveal a lack of effective risk controls and poor entry timing. With only three total trades, the sample size is statistically insignificant, making it impossible to validate any edge or determine if losses are due to variance or flawed logic. The primary failure was the inability to preserve capital during adverse market conditions. The immediate next step is to increase the backtest sample size to at least one hundred trades and implement stricter stop-loss mechanisms to stabilize the equity curve.

ADDITIONAL METRICS

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