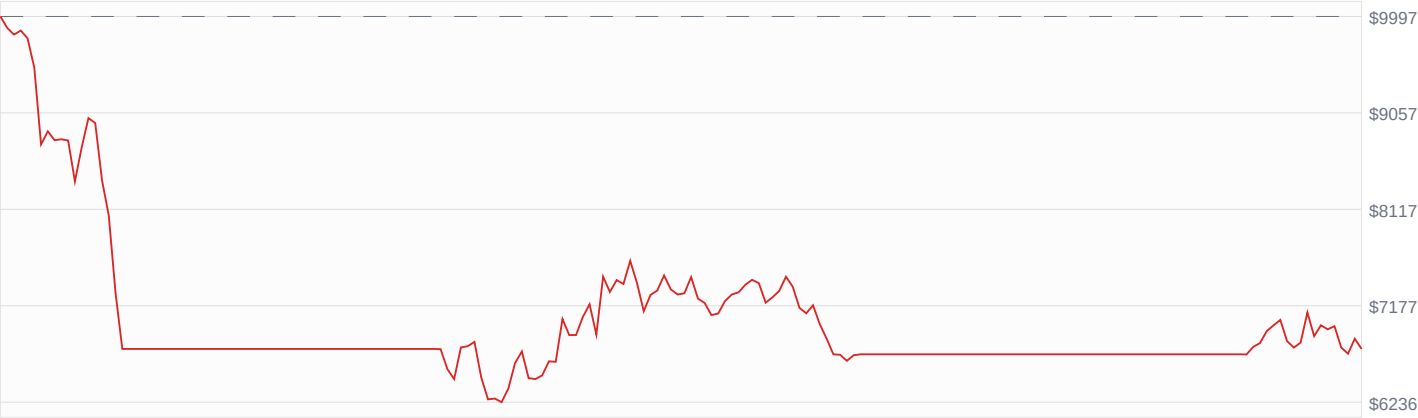




Backtest #57385 · ETH/USD · ETH/USD · Astute AST Engine Bot (auto)

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 AST Engine backtest for ETH/USD failed catastrophically with a -32.47% ROI and a max drawdown of 37.64% across only three trades, rendering the sample size statistically insignificant for any robust inference. The negative Sharpe ratio of -1.45 and a paltry 33.3% win rate indicate that the signal logic generated more losses than gains during this specific regime. Without additional data points or a different parameter set, we cannot reliably identify the root cause or project forward-looking performance with confidence. The next step is to expand the backtest window to capture more market cycles and re-evaluate the threshold parameters to filter out low-probability setups.

ADDITIONAL METRICS

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