



Backtest #51580 · 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 failed, delivering a -32.47% ROI with a catastrophic 37.64% maximum drawdown. With only three total trades, the dataset is statistically insignificant, rendering the negative Sharpe ratio of -1.45 and 33.3% win rate unreliable indicators of future performance. The strategy likely suffered from overfitting or poor parameter selection during a volatile market regime where mean reversion signals triggered premature exits. We must expand the sample size by increasing the lookback period or adjusting leverage constraints before deploying capital live.

ADDITIONAL METRICS

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