



Backtest #51603 · UNI/USD · UNI/USD · Astute AST Engine Bot (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-22.93%	-0.83	25.0%	-37.56%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The Astute AST Engine backtest on UNI/USD shows catastrophic failure with a -22.93% ROI and a dismal 25% win rate. Only four trades occurred, creating an insufficient sample size to derive any meaningful statistical confidence or risk parameters. The strategy suffered a severe 37.56% maximum drawdown, indicating extreme volatility exposure that the model failed to mitigate. Given the negative Sharpe ratio of -0.83, the strategy generated more drawdown than return over this period. The immediate next step is to discard this configuration and re-optimize entry filters to reduce overfitting to noise.

ADDITIONAL METRICS

CAGR	-22.93%
Sortino Ratio	-0.54
Turnover	6.45x
Total Trades	4
Initial Capital	\$9997.00
Final Capital	\$7709.69