



Backtest #56535 · 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 catastrophically, delivering a -32.47% return with a negative Sharpe ratio of -1.45. The sample size of only three trades is statistically insignificant, rendering the 33.3% win rate and 37.64% drawdown unreliable indicators of future performance. Such extreme volatility suggests the strategy's current parameters are severely misaligned with current market microstructure or are overfitted to noise. A concrete next step is to expand the data window and retest with tighter stop-loss logic to filter out false breakouts. Until the sample size reaches at least 50 trades, any conclusion regarding the strategy's viability remains speculative.

ADDITIONAL METRICS

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