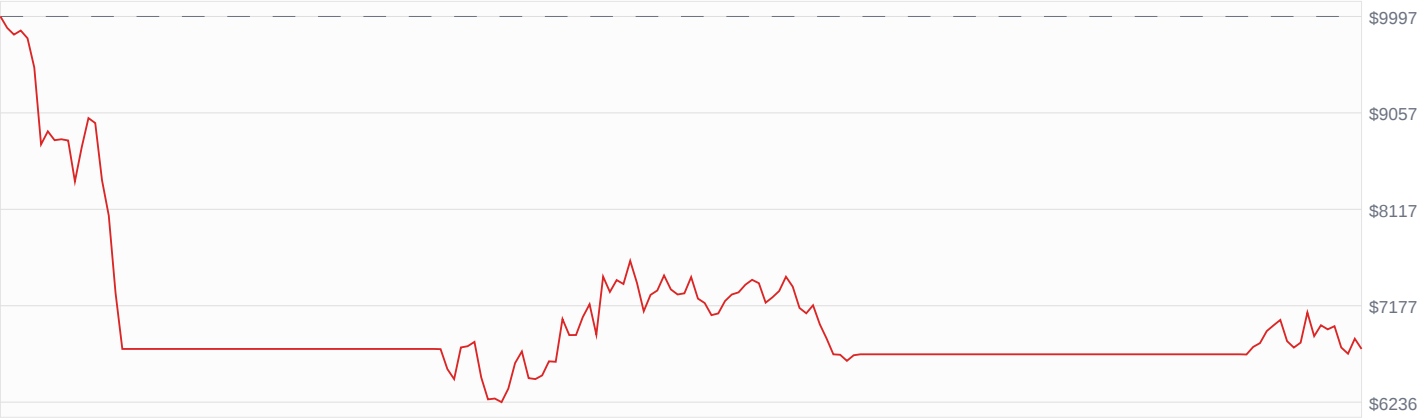




Backtest #56535 · ETH/USD · ETH/USD · Astute AST Engine Bot (auto)

|         |        |          |              |
|---------|--------|----------|--------------|
| 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 |