



Backtest #28793 · BTC/USD · BTC/USD · Astute AST Engine Bot (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-26.21%	-1.77	0.0%	-27.00%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The backtest reveals a catastrophic strategy failure with a zero percent win rate and a twenty-six percent loss, rendering the Sharpe ratio of minus one point seven seven irrelevant for performance assessment. With only five total trades, the sample size is statistically insignificant, making it impossible to determine if the losses stem from market conditions or algorithmic defects. The max drawdown of twenty-seven percent closely mirrors the total loss, indicating a lack of recovery mechanisms or effective risk controls during adverse price action. This engine fails to generate valid entry signals, as evidenced by the complete absence of winning positions across the entire test period. Immediate code review is required to identify

ADDITIONAL METRICS

CAGR	-26.21%
Sortino Ratio	-1.13
Turnover	7.99x
Total Trades	5
Initial Capital	\$9997.00
Final Capital	\$7381.71