



Backtest #32703 · 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 Astute AST Engine backtest on BTC/USD reveals a catastrophic failure with a -26.21% ROI and zero winning trades, driven by a single catastrophic loss that erased the entire capital base. The Sharpe ratio of -1.77 and a 27% maximum drawdown indicate severe risk misalignment, while the 5-trade sample size renders any statistical inference regarding strategy robustness entirely unreliable. Consequently, the signal logic likely failed to filter out adverse market conditions, suggesting the strategy lacks sufficient resilience against volatility. The immediate next step is to audit the signal entry conditions and implement a hard stop-loss mechanism to prevent total account liquidation in future simulations.

ADDITIONAL METRICS

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