



Backtest #35894 · BTC-USD · Astute AST Engine Bot

ROI	Sharpe	Win Rate	Max Drawdown
-11.23%	-0.69	25.0%	-24.12%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The Astute AST Engine strategy on BTC-USD underperformed significantly, delivering an -11.23% ROI with a negative Sharpe ratio of -0.69. Succession of four trades yielded only a 25% win rate and exposed the portfolio to a 24.12% maximum drawdown. This sample size is statistically insufficient to validate the logic, as the negative expectancy likely stems from overfitting or extreme market volatility. We must increase trade volume through extended backtesting windows or adjust entry filters to confirm robustness.

ADDITIONAL METRICS

CAGR	-11.23%
Sortino Ratio	-0.39
Turnover	6.93x
Total Trades	4
Initial Capital	\$10000.00
Final Capital	\$8879.63