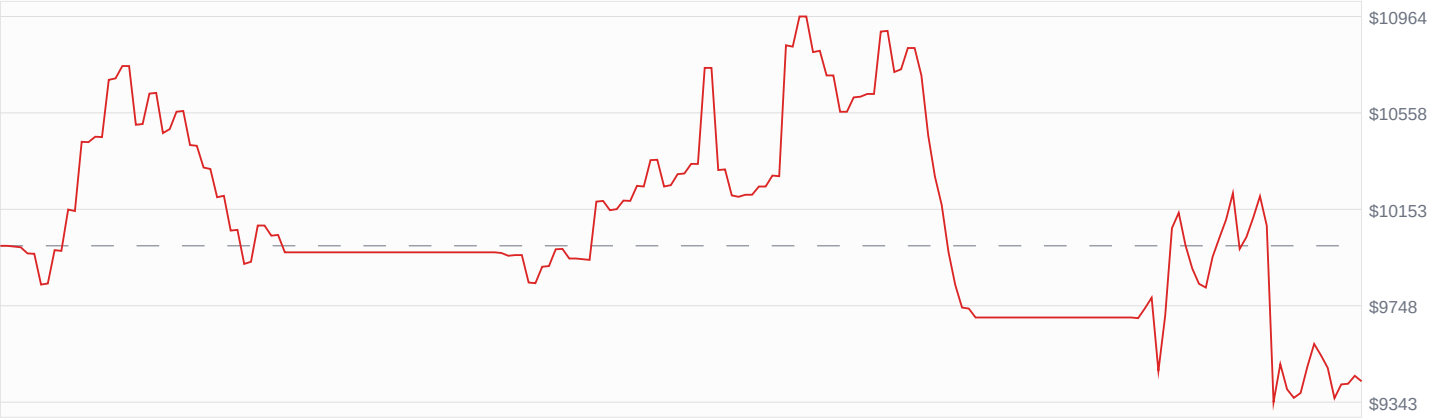




Backtest #36612 · RDN · RDN · Astute AST Engine Bot (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-5.72%	-0.32	0.0%	-14.78%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The RDN backtest by the Astute AST Engine Bot delivered negative alpha with zero winning trades and a 14.78% maximum drawdown, indicating a severe lack of edge in the current market regime. The sample size of only three trades is statistically insufficient to validate the strategy, rendering the negative Sharpe ratio of -0.32 inconclusive rather than definitive. This performance suggests the entry filters are misaligned with recent price action, likely triggering premature exits or failing to capture momentum entirely. The immediate next step is to pause deployment, increase the trade count through extended simulation, and recalibrate entry thresholds to align with current volatility. Until the strategy demonstrates a positive

ADDITIONAL METRICS

CAGR	-5.72%
Sortino Ratio	-0.26
Turnover	5.88x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9430.80