



Backtest #36615 · 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 AST Engine backtest on BTC/USD reveals a catastrophic failure with a zero percent win rate and a maximum drawdown of 27 percent across only five trades. A negative Sharpe ratio of 1.77 indicates the strategy generated consistent losses rather than risk-adjusted returns, suggesting the logic is fundamentally misaligned with current volatility. Such a small sample size precludes any statistical confidence, rendering the results anecdotal rather than predictive of future performance. The most prudent next step is to pause deployment immediately and re-examine the entry conditions to filter out the specific market regimes that triggered these losses.

ADDITIONAL METRICS

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