



Backtest #37169 · 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 for the Astute AST Engine on BTC/USD failed catastrophically, losing 26.21% capital with zero winning trades and a Sharpe ratio of -1.77. Only five trades were executed, creating a severe sample size that precludes any statistical confidence in the strategy's viability under current market conditions. The maximum drawdown of 27.00% suggests the signal logic lacks adequate risk management or is misaligned with the asset's volatility. Immediate parameter optimization or a complete overhaul of the entry criteria is required before re-evaluation.

ADDITIONAL METRICS

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