



Backtest #37960 · 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 failed catastrophically with a -26.21% ROI and zero winning trades, indicating a critical flaw in the signal logic. The Sharpe ratio of -1.77 confirms that losses consistently outweighed gains, while a 27% drawdown on just five trades exposes extreme fragility and lack of statistical significance. With such a minimal sample size, these results are highly volatile and do not yet represent a reliable strategy for live deployment. The primary failure appears to be in entry timing or stop-loss execution, requiring an immediate audit of the specific trigger conditions. The next step is to retest the strategy with tightened risk parameters or a different time horizon to validate robustness before

ADDITIONAL METRICS

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