



Backtest #56695 · 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 results for the Astute AST Engine Bot reveal a catastrophic failure with zero successful trades and a maximum drawdown of 27%, indicating the strategy logic is fundamentally misaligned with current market conditions. A win rate of 0% across only five trades provides statistically insignificant data, rendering the Sharpe ratio of -1.77 unreliable for predictive modeling rather than operational guidance. The strategy failed to capture any upside momentum while incurring substantial losses, suggesting an urgent need to re-evaluate entry filters and stop-loss placements. Before reallocating capital, you must run a sensitivity analysis on different timeframes to determine if the failure is specific to the current volatility regime.

ADDITIONAL METRICS

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