



Backtest #29028 · LTC/USD · LTC/USD · Astute AST Engine Bot (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-15.95%	-1.35	0.0%	-19.94%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

This backtest reveals a complete strategy failure with a -15.95% ROI and zero wins across only three trades. A -1.35 Sharpe ratio paired with a 19.94% drawdown indicates extreme volatility without compensating returns. The tiny sample size of three transactions renders statistical confidence negligible, making results likely noise rather than signal. The algorithm likely suffered from overfitting or poor entry timing in a ranging market. Immediate next steps involve re-evaluating signal logic and expanding the test period to gather statistically significant data.

ADDITIONAL METRICS

CAGR	-15.95%
Sortino Ratio	-0.78
Turnover	5.59x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$8407.37