



Backtest #32739 · LINK/USD · LINK/USD · Astute AST Engine Bot (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-17.39%	-0.89	0.0%	-18.94%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LINK/USD backtest for the Astute AST Engine Bot reveals a catastrophic failure with zero successful trades, resulting in a -17.39% ROI and a negative Sharpe ratio of -0.89. The strategy generated only four trades, a sample size far too small to derive statistical significance, yet the 18.94% maximum drawdown indicates severe vulnerability to adverse market moves. Given the complete lack of wins, the algorithm likely failed to filter noise effectively or misidentified breakouts during this specific volatility regime. The next critical step is to re-run the backtest with tighter entry filters and a minimum win-rate threshold to ensure robustness before live deployment. This approach is purely educational and does not constitute financial advice.

ADDITIONAL METRICS

CAGR	-17.39%
Sortino Ratio	-0.58
Turnover	6.96x
Total Trades	4
Initial Capital	\$10000.00
Final Capital	\$8263.24