



Backtest #32740 · 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 Astute AST Engine backtest on LINK/USD suffered a catastrophic 17.39% loss with zero winning trades and a negative Sharpe ratio, indicating a complete failure of the signal logic over this sample. With only four trades executed, the statistical confidence is negligible, rendering the -18.94% maximum drawdown highly susceptible to overfitting or extreme market noise rather than systemic strategy flaws. The absolute lack of profit suggests the entry conditions were consistently misaligned with actual price momentum during the test period. We must re-evaluate the parameter thresholds and re-run the simulation on a larger, diversified dataset to determine if this performance was an anomaly or a design defect. This step is essential before redeploying

ADDITIONAL METRICS

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