



Backtest #36655 · 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 failed catastrophically with zero winning trades and a negative Sharpe ratio, indicating a severe regime mismatch between strategy logic and market conditions. The 18.94% drawdown relative to only four executed trades suggests the parameter set is overly sensitive to recent volatility rather than capturing sustainable alpha. Statistical confidence in these results is negligible due to the extremely low sample size, which precludes any meaningful inference about long-term viability. To salvage the approach, the next step must be a rigorous walk-forward analysis to optimize entry filters and reduce trade frequency before re-deployment.

ADDITIONAL METRICS

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