



Backtest #51601 · 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 backtest for the LINK/USD Astute AST Engine Bot reveals a catastrophic failure with zero winning trades and a negative Sharpe ratio of -0.89, indicating a strategy unable to navigate recent market volatility. Despite generating four signals, the approach failed to capture any upside while suffering a maximum drawdown of 18.94%, resulting in a total ROI of -17.39%. Given the extremely small sample size of only four trades, the statistical confidence in these results is negligible, and the metrics likely reflect an outlier period rather than inherent strategy flaws. Immediate action requires recalibrating entry thresholds or adjusting stop-loss logic to prevent such concentrated losses in similar market regimes. Please run a new simulation with

ADDITIONAL METRICS

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