



Backtest #57573 · LPG · Astute AST Engine Bot

ROI	Sharpe	Win Rate	Max Drawdown
+46.76%	1.23	66.7%	-20.33%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest shows a +46.76% ROI with a 66.7% win rate, yet the Sharpe ratio of 1.23 indicates moderate risk-adjusted returns. The strategy's success is statistically weak due to only three trades, creating a high probability of overfitting the sample data. A 20.33% maximum drawdown reveals significant volatility exposure that the current logic fails to mitigate effectively. We must expand the dataset with more granular intervals to validate if the signal logic holds under real-time conditions. The next step is running a robustness test with walk-forward analysis to confirm edge stability before deployment.

ADDITIONAL METRICS

CAGR	46.76%
Sortino Ratio	1.01
Turnover	7.15x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14680.80