



Backtest #49521 · LPG · Astute AST Engine Bot

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +42.10% | 1.14   | 66.7%    | -21.82%      |

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The Astute AST Engine strategy delivered a 42.10% ROI with a 66.7% win rate, but the 21.82% drawdown on only three trades reveals extreme volatility and low statistical confidence. A sample size of three executions is insufficient to validate robustness, suggesting the results may reflect outlier luck rather than a sustainable edge. While the Sharpe ratio of 1.14 indicates acceptable risk-adjusted returns, the lack of data points prevents reliable extrapolation of future performance. The next logical step is to extend the backtest window to at least 200 trades to confirm whether these metrics hold under varied market regimes.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 42.10%     |
| Sortino Ratio   | 0.95       |
| Turnover        | 7.45x      |
| Total Trades    | 3          |
| Initial Capital | \$9997.00  |
| Final Capital   | \$14214.40 |