



Backtest #36613 · BWB · BWB · Astute AST Engine Bot (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+12.63%	1.03	50.0%	-9.20%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The BWB backtest shows a +12.63% return, but the 50% win rate with only two trades creates a statistically insignificant result. The 9.20% maximum drawdown indicates meaningful volatility despite the positive ROI. A Sharpe ratio of 1.03 suggests marginal risk-adjusted returns that cannot be trusted without more data. The sample size is too small to confirm strategy efficacy or validate the engine's logic. The next step is to run a longer simulation with increased trade frequency to build statistical confidence.

ADDITIONAL METRICS

CAGR	12.63%
Sortino Ratio	0.80
Turnover	4.10x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$11266.05