



Backtest #37168 · 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 backtest for BWB shows a +12.63% gain driven by exactly two trades, yielding a 50% win rate and a Sharpe ratio of 1.03. A 9.20% maximum drawdown remains manageable, yet statistical confidence is critically low given the tiny sample size. The strategy lacks robustness validation because extreme market regimes were not encountered during this short simulation. We must run a longer backtest with walk-forward analysis to verify if the edge persists beyond these initial two executions.

ADDITIONAL METRICS

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