



Backtest #37959 · 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 with a 1.03 Sharpe ratio, yet the 50% win rate and single-digit trade count reveal a statistically insignificant sample that masks true strategy robustness. A 9.20% maximum drawdown is manageable, but such limited transaction history fails to confirm whether the AST Engine logic adapts to varying market regimes or merely captures one specific noise spike. Without more data points, the apparent profitability is speculative, suggesting the strategy lacks sufficient edge to be deployed in live conditions with confidence. The immediate next step is expanding the backtest timeframe or adjusting entry filters to generate at least fifty trades before any live allocation is considered.

ADDITIONAL METRICS

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