



Backtest #56694 · BWB · BWB · Astute AST Engine Bot (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+2.15%	0.25	33.3%	-13.41%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The BWB backtest shows a narrow sample of three trades yielding a marginal 2.15% return with a low Sharpe ratio of 0.25. A 33.3% win rate paired with a 13.41% maximum drawdown indicates significant downside risk relative to the small sample size. Statistical confidence in these metrics is negligible due to insufficient trade volume to validate the strategy. The strategy requires optimization to reduce drawdown or increase trade frequency before live deployment.

ADDITIONAL METRICS

CAGR	2.15%
Sortino Ratio	0.19
Turnover	6.13x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$10217.60