



Backtest #50470 · 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 backtest for the BWB Astute AST Engine strategy shows a +2.15% ROI but reveals severe underperformance with a 0.25 Sharpe ratio and only a 33.3% win rate. The 13.41% maximum drawdown coupled with just three executed trades indicates a statistically insignificant sample size that fails to validate the strategy's robustness. While the capital grew to \$10,217.60, the low trade frequency suggests the entry signals are either too restrictive or misaligned with current market volatility. Expanding the test period to capture more market cycles or tightening the entry filters to improve the win rate are necessary steps before live deployment. Ultimately, the data does not yet support a confident conclusion on the strategy's viability for

ADDITIONAL METRICS

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