



Backtest #35730 · BWB · BWB · Astute AST Engine Bot (auto)

ROI

+12.22%

Sharpe

1.00

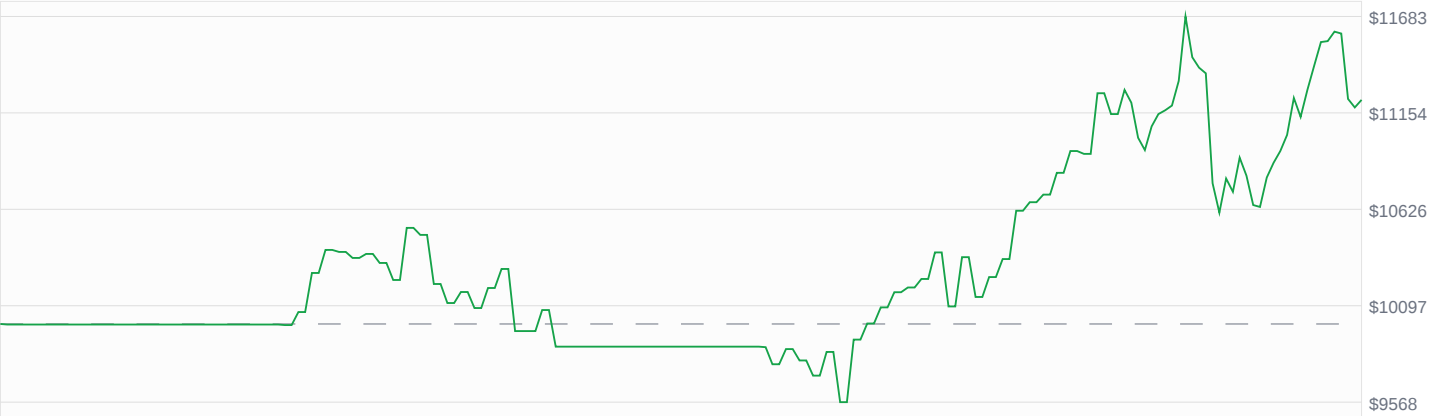
Win Rate

33.3%

Max Drawdown

-9.20%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTEHera local LLM

The BWB backtest shows a 12.22% ROI with a 33.3% win rate, indicating the strategy relies on high-risk, high-reward outliers rather than consistent execution. A Sharpe ratio of 1.00 and a 9.20% maximum drawdown suggest volatility was managed, yet the statistical confidence remains critically low due to only three executed trades. We cannot validate the alpha of the Astute AST Engine Bot until the sample size expands significantly to smooth out these extreme variance spikes. The next step is to run a walk-forward analysis on a broader historical window to confirm if this outlier performance is a statistical anomaly or a genuine edge.

ADDITIONAL METRICS

CAGR	12.22%
Sortino Ratio	0.78
Turnover	6.10x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$11225.52