



Backtest #36614 · 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 NOTEHera local LLM

The backtest for BWB shows a +12.63% return driven by a sharp 9.20% drawdown, yet the 50.0% win rate and single-digit Sharpe ratio reveal a strategy relying on infrequent, high-impact moves. With only two trades executed, the statistical confidence is negligible, rendering the positive ROI potentially anomalous rather than indicative of robustness. The lack of consistent profitability suggests the entry logic is too reactive to current noise, failing to capture the asset's broader volatility patterns. A mandatory next step is to extend the lookback period and increase trade frequency to validate if the alpha persists under different market regimes.

ADDITIONAL METRICS

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