



Backtest #37324 · BWB · INV · GG1_RSI_Sniper

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 INV GG1_RSI_Sniper strategy on BWB delivered a nominal +12.63% return driven by a single trade, rendering the 50% win rate and 1.03 Sharpe ratio statistically insignificant. A 9.20% maximum drawdown with only two total trades suggests extreme volatility exposure rather than robust alpha generation. The sample size is critically insufficient to validate any edge or risk profile for this specific asset pair. We must expand the parameter space or switch symbols to generate a statistically meaningful dataset before deployment. This analysis remains educational and does not constitute investment advice.

ADDITIONAL METRICS

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