



Backtest #51682 · ASC · PANL · GG1_RSI_Sniper

ROI	Sharpe	Win Rate	Max Drawdown
+18.35%	0.82	66.7%	-17.18%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The PANL · GG1_RSI_Sniper strategy generated a nominal +18.35% ROI on only three trades, rendering statistical significance impossible. While the 66.7% win rate and 0.82 Sharpe suggest directional validity, the 17.18% maximum drawdown indicates severe fragility and insufficient risk control. Such a small sample size cannot reliably predict future performance or confirm the robustness of the RSI sniper logic. Re-running the backtest with a wider parameter grid and minimum trade threshold is essential to validate the strategy before deployment.

ADDITIONAL METRICS

CAGR	18.35%
Sortino Ratio	0.76
Turnover	6.23x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$11838.67