



Backtest #45855 · SM · PANL · GG1_RSI_Sniper

ROI	Sharpe	Win Rate	Max Drawdown
+41.20%	1.21	100.0%	-32.83%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy generated a strong +41.20% return with a 1.21 Sharpe ratio, yet the 100% win rate over only two trades offers zero statistical confidence. The 32.83% maximum drawdown reveals severe risk exposure that contradicts the superficially perfect win rate, suggesting the strategy likely caught a single large trend move rather than consistent edge. This sample size is insufficient to validate the RSI Sniper logic or rule out luck in the SM asset. Run a minimum of 100 trades across multiple market regimes to establish a robust baseline before considering deployment.

ADDITIONAL METRICS

CAGR	41.20%
Sortino Ratio	0.94
Turnover	4.92x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$14124.38