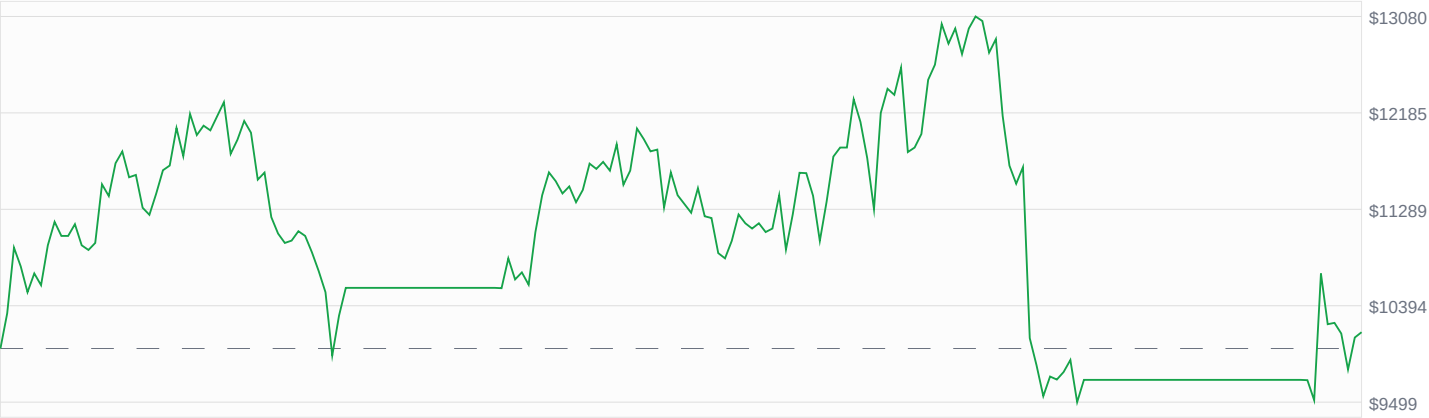




Backtest #7467 · PANL · PANL · GG1_RSI_Sniper (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+1.45%	0.24	75.0%	-27.38%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy achieved a high win rate of 75% but suffered a severe 27.38% drawdown on only four trades, rendering the Sharpe ratio of 0.24 statistically insignificant and indicative of extreme risk. Such a small sample size precludes any confident extrapolation of performance, as a single adverse event could wipe out months of gains. The capital growth is negligible relative to the volatility exposure, suggesting the strategy lacks robust edge rather than just luck. To proceed, increase the backtest period to include at least 50 trades across varying market regimes to validate the signal's consistency. Without this expansion, the results remain anecdotal and unsuitable for live allocation.

ADDITIONAL METRICS

CAGR	1.45%
Sortino Ratio	0.20
Turnover	8.39x
Total Trades	4
Initial Capital	\$9997.00
Final Capital	\$10148.37