



Backtest #37319 · SM · GG1_RSI_Sniper

ROI	Sharpe	Win Rate	Max Drawdown
+39.37%	1.18	100.0%	-32.83%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The GG1_RSI_Sniper strategy on SM generated a 39.37% ROI with a perfect 100% win rate, but this statistical anomaly on only two trades renders the Sharpe ratio of 1.18 meaningless. A maximum drawdown of 32.83% indicates significant volatility risk that the current sample size cannot validate. Without more trade data, we cannot confirm whether the RSI entry logic is robust or merely lucky. The next step is to run a walk-forward analysis on a larger dataset to verify if the signal generator produces consistent entries under varying market conditions.

ADDITIONAL METRICS

CAGR	39.37%
Sortino Ratio	0.90
Turnover	4.90x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$13941.23