



Backtest #45706 · VOXR · EVO_GG1RSISNIP_v286

ROI	Sharpe	Win Rate	Max Drawdown
-32.73%	-1.13	0.0%	-45.89%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The negative thirty-two point seven percent return and zero percent win rate across four trades indicate a complete failure of the RSI signal logic. A Sharpe ratio of negative one point one three confirms that downside volatility consistently outweighed any potential gains. With only four data points, the sample size is statistically insignificant, meaning these results likely reflect noise rather than a persistent structural flaw in the model. The nearly forty-six percent maximum drawdown further highlights severe risk management deficiencies during this period. The immediate next step is to conduct a rigorous out-of-sample validation on a much larger dataset to determine if the strategy possesses any viable edge before further refinement.

ADDITIONAL METRICS

CAGR	-32.73%
Sortino Ratio	-0.58
Turnover	7.08x
Total Trades	4
Initial Capital	\$9997.00
Final Capital	\$6727.47