



Backtest #46100 · VOXR · EVO_GG1RSISNIP_v1443

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 strategy failed catastrophically, losing 32.73% of capital with a negative Sharpe ratio of -1.13. A win rate of zero percent across only four trades indicates the signal logic is fundamentally broken rather than merely underperforming. The sample size is too small to establish any statistical confidence, making the -45.89% drawdown an anecdotal failure rather than a probabilistic expectation. The RSI threshold likely generated false negatives or missed all valid entries during the test period. Next step is to manually review the four specific entry and exit candles to identify why the filter rejected every winning setup or triggered losing ones.

ADDITIONAL METRICS

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