



Backtest #32217 · VOXR · EVO_GG1RSISNIP_v411

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 EVO_GG1RSISNIP_v411 strategy on VOXR delivered a severe -32.73% ROI with a -1.13 Sharpe ratio, indicating persistent losses that eroded capital to \$6727.47. The complete lack of profitability is evidenced by a 0.0% win rate across all four trades, while a 45.89% max drawdown highlights significant downside risk. Statistical confidence is negligible due to the tiny sample size of four trades, meaning these results likely reflect noise rather than a robust signal. The primary failure was an inability to capture any positive price action, suggesting the entry logic is fundamentally misaligned with VOXR's recent behavior. A concrete next step is to re-evaluate the RSI threshold parameters and test the strategy on a longer historical window

ADDITIONAL METRICS

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