



Backtest #32337 · VOXR · EVO_GG1RSISNIP_v445

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 VOXR strategy EVO_GG1RSISNIP_v445 failed decisively, yielding a -32.73% ROI and a negative Sharpe ratio of -1.13. With zero successful trades out of four and a severe 45.89% max drawdown, the signal logic generated no positive expectancy. Statistical confidence in these results is negligible due to the extremely small sample size, making the metrics unreliable indicators of long-term performance. The core issue is a complete lack of alpha in the current parameter set for this asset. The concrete next step is to re-optimize the RSI thresholds and position sizing rules before deploying further capital.

ADDITIONAL METRICS

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