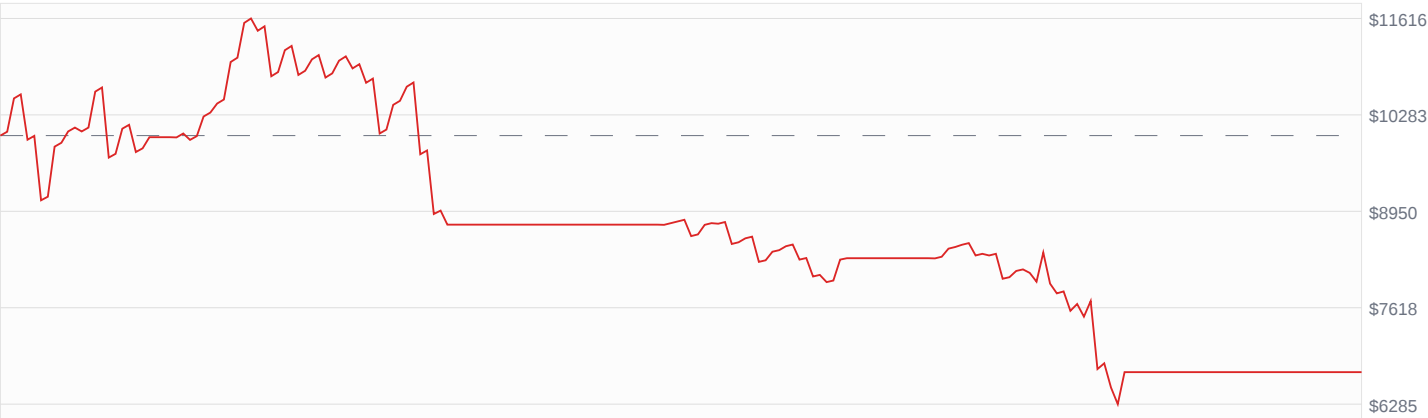




Backtest #36385 · VOXR · EVO_EVOGG1RSIS_v449

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_EVOGG1RSIS_v449 backtest on VOXR reveals a catastrophic failure with a -32.73% ROI and zero winning trades, indicating a fundamental flaw in the signal logic rather than random noise. A Sharpe ratio of -1.13 and a maximum drawdown of 45.89% across only four trades confirm the strategy is statistically unsound and lacks sufficient sample size to draw any valid conclusions. The complete loss of capital suggests the entry conditions were misaligned with market volatility, likely triggering premature exits or chasing momentum that did not materialize. Immediate action requires a full audit of the RSI thresholds and entry filters before redeploying any capital to this specific configuration.

ADDITIONAL METRICS

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