



Backtest #37519 · VOXR · EVO_GG1RSISNIP_v104

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_v104 backtest on VOXR is statistically insignificant due to only four trades, rendering the -32.73% ROI and 45.89% drawdown unreliable indicators of future performance. A 0% win rate suggests the signal logic failed to capture any favorable market moves within the tested interval, likely due to parameter misalignment or extreme volatility. The negative Sharpe ratio confirms that returns were dominated by losses rather than compound growth, indicating a flawed entry mechanism. We must expand the historical window to increase sample size and re-evaluate the RSI thresholds before deploying capital. Proceeding with live trading is inadvisable until the strategy demonstrates consistent profitability over a larger dataset.

ADDITIONAL METRICS

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