



Backtest #38664 · VOXR · EVO_GG1RSISNIP_v1611

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 backtest reveals a catastrophic failure where the strategy lost 32.73% of capital with a 0.0% win rate across four trades. A Sharpe ratio of -1.13 indicates that the risk taken generated negative returns, while the 45.89% maximum drawdown highlights severe capital preservation issues. The sample size of four trades is statistically insignificant, making it impossible to validate any underlying edge or signal quality from this data. The strategy likely suffered from poor entry timing or excessive exposure to adverse price movements without adequate protective filters. Immediate action should focus on recalibrating the RSI thresholds and implementing stricter risk controls before any further testing occurs.

ADDITIONAL METRICS

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