



Backtest #39969 · VOXR · EVO_GG1RSISNIP_v1409

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_v1409 strategy on VOXR produced a -32.73% ROI with a -1.13 Sharpe ratio, indicating severe underperformance. With only four trades and a 0.0% win rate, the sample size is statistically insufficient to validate any signal or edge. The 45.89% max drawdown highlights extreme risk exposure relative to the capital preserved. This configuration fails to capture positive alpha in the current market regime. The immediate next step is to conduct a parameter sensitivity analysis to identify if the RSI thresholds are miscalibrated for this asset's volatility.

ADDITIONAL METRICS

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