



Backtest #45833 · VOXR · EVO_GG1RSISNIP_v312

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_v312 strategy on VOXR failed catastrophically, producing a -32.73% ROI with a -1.13 Sharpe ratio and a 45.89% maximum drawdown. The 0.0% win rate across only four trades indicates a complete breakdown in signal logic, where every entry resulted in a loss. This tiny sample size offers zero statistical confidence, making the results indistinguishable from random noise rather than a flawed but potentially fixable model. The primary failure was the absence of any positive expectancy or effective risk management during the test period. The immediate next step is to discard this specific parameter set and re-optimize the RSI thresholds or add a stricter trend filter to validate edge before further testing.

ADDITIONAL METRICS

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