



Backtest #46124 · VOXR · EVO_GG1RSISNIP_v430

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_v430 strategy on VOXR delivered a -32.73% ROI with a 0.0% win rate across only four trades, indicating a complete failure of the signal logic. The -1.13 Sharpe ratio and 45.89% max drawdown confirm severe risk exposure without any compensating alpha or capital preservation. With just four data points, the statistical confidence is negligible, making it impossible to distinguish between bad luck and structural flaw. The RSI-based entry logic likely triggered during high-volatility downtrends without adequate stop-loss protection. Immediate next step is to backtest a revised version incorporating volatility-adjusted position sizing and a hard circuit breaker for consecutive losses.

ADDITIONAL METRICS

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