



Backtest #39988 · VOXR · EVO_GG1RSISNIP_v1419

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_v1419 strategy on VOXR failed decisively, generating a -32.73% ROI with a -1.13 Sharpe ratio. The 0.0% win rate across only four trades indicates the signal logic is fundamentally misaligned with current price action, resulting in a severe 45.89% max drawdown. Statistical confidence is nonexistent due to the minimal sample size, making these results unreliable for performance attribution. The primary failure is the complete lack of profitable executions, suggesting the entry criteria are too weak or the exit logic is flawed. Next step is to isolate the RSI parameters and test them against a longer historical dataset to determine if the strategy has any viable edge before further optimization.

ADDITIONAL METRICS

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