



Backtest #50864 · VOXR · INV · GG1_RSI_Sniper

ROI	Sharpe	Win Rate	Max Drawdown
-2.01%	-0.05	33.3%	-11.32%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The INV GG1_RSI_Sniper strategy on VOXR failed to generate alpha, delivering a negative return of 2.01% with a Sharpe ratio of -0.05. The sample size of only three trades is statistically insufficient to validate the 33.3% win rate, rendering performance metrics unreliable. A maximum drawdown of 11.32% indicates significant volatility exposure that the current logic does not adequately mitigate. The approach likely requires filtering out low-volume conditions or adjusting entry thresholds to avoid premature exits. We must expand the backtest period to gather sufficient data points before considering live deployment.

ADDITIONAL METRICS

CAGR	-2.01%
Sortino Ratio	-0.02
Turnover	5.70x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$9801.86