



Backtest #28943 · VOXR · EVO_GG1RSISNIP_v1197

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_v1197 strategy on VOXR suffered catastrophic failure, generating a -32.73% ROI and a -1.13 Sharpe ratio. The 0.0% win rate across only four trades indicates a fundamental logic flaw, rendering the results statistically insignificant due to the tiny sample size. A 45.89% max drawdown highlights severe risk exposure, while the final capital of \$6727.47 reflects total erosion of the initial position. This backtest proves the signal generation is broken, not just unlucky. Immediate next steps must involve debugging the entry logic and re-testing with a larger historical dataset to verify if the strategy can ever achieve positive expectancy.

ADDITIONAL METRICS

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