



Backtest #32182 · VOXR · EVO_GG1RSISNIP_v251

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_v251 strategy on VOXR failed decisively, yielding a 32.73% loss with a negative Sharpe ratio of 1.13 and a 45.89% maximum drawdown. Every single trade resulted in a loss, demonstrating a complete lack of predictive edge in the current market regime. With only four total trades, the sample size is statistically insufficient to confirm whether this is a systemic flaw or an outlier, though the zero win rate is deeply concerning. The next step is to conduct a rigorous parameter sensitivity analysis to identify if any sub-window of the backtest period shows positive expectancy before further capital allocation.

ADDITIONAL METRICS

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