



Backtest #32345 · VOXR · EVO_GG1RSISNIP_v384

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_v384 strategy failed on VOXR with a negative ROI of -32.73% and a Sharpe ratio of -1.13. The zero percent win rate over four trades indicates the signal logic generated only losing positions, while the 45.89% maximum drawdown highlights severe downside risk. Statistical confidence is negligible due to the tiny sample size, making these metrics unreliable for assessing true edge. The immediate next step is to backtest the strategy on a larger historical dataset with more assets to determine if the logic has any statistical validity.

ADDITIONAL METRICS

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