



Backtest #32642 · VOXR · EVO_GG1RSISNIP_v308

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_v308 strategy failed on VOXR, generating a negative ROI of -32.73% and a Sharpe ratio of -1.13. A 0.0% win rate across only four trades indicates the signal logic provided zero statistical confidence and suffered a severe 45.89% max drawdown. The primary failure was the complete absence of profitable executions, leaving final capital at \$6727.47. The next step is to backtest the strategy on a significantly larger historical dataset to determine if the signal logic is fundamentally flawed.

ADDITIONAL METRICS

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