



Backtest #34738 · VOXR · EVO_GG1RSISNIP_v1119

ROI	Sharpe	Win Rate	Max Drawdown
-32.73%	-1.13	0.0%	-45.89%

EQUITY CURVE 202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The VOXR backtest for EVO_GG1RSISNIP_v1119 is a definitive failure, delivering a -32.73% return and a catastrophic 45.89% maximum drawdown with zero winning trades. A sample size of merely four trades renders any statistical inference meaningless, leaving the Sharpe ratio of -1.13 as an unreliable indicator of long-term performance. The strategy clearly lacks robustness against current market volatility, as evidenced by the complete inability to generate a single profitable signal. Immediate action requires pausing deployment to debug the signal logic and retrain the model with expanded backtest windows.

ADDITIONAL METRICS

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