



Backtest #34987 · VOXR · EVO_GG1RSISNIP_v1214

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 VOXR backtest for EVO_GG1RSISNIP_v1214 is unmitigatedly catastrophic, yielding a -32.73% ROI with zero winning trades and a maximum drawdown of 45.89%. A sample size of just four trades provides negligible statistical confidence, rendering the Sharpe ratio of -1.13 and total loss of \$6727.47 largely anecdotal rather than representative of systemic failure. While the strategy failed to generate any alpha, the extreme drawdown suggests the entry logic lacks adequate volatility filtering for this specific asset. Before further optimization, we must conduct a fundamental review of the signal generation parameters against current market microstructure.

ADDITIONAL METRICS

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