



Backtest #35439 · VOXR · EVO_GG1RSISNIP_v287

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 backtest for VOXR under strategy EVO_GG1RSISNIP_v287 is a complete failure, yielding a -32.73% ROI with zero winning trades and a catastrophic 45.89% drawdown. Such extreme losses on only four trades indicate a severe overfit or a fundamental regime mismatch rather than a robust alpha signal. Statistical confidence is null given this minuscule sample size, making any performance metric highly unreliable and indicative of pure noise. The strategy failed to generate any positive exposure, suggesting the entry logic is either misaligned with current market microstructure or requires immediate parameter pruning. The next step is to halt deployment, re-evaluate the signal generation logic against fresh data, and conduct a deeper

ADDITIONAL METRICS

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