



Backtest #36196 · VOXR · EVO_GG1RSISNIP_v250

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 on VOXR reveals a catastrophic failure where the EVO_GG1RSISNIP_v250 strategy generated zero winning trades and a 32.73% loss of capital, driven by a severe 45.89% drawdown. With only four executed trades, the statistical sample is too small to confirm a structural flaw, yet a negative Sharpe of -1.13 and 100% loss rate suggest the entry logic is fundamentally misaligned with current market conditions. The model likely entered at resistance levels without sufficient volatility filters, causing immediate stop-outs and preventing any recovery. Immediate parameter tuning is required to incorporate tighter stop-loss thresholds and volume confirmation before re-evaluating the alpha signal. This analysis remains educational and does

ADDITIONAL METRICS

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