



Backtest #37052 · VOXR · EVO_GG1RSISNIP_v81

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_v81 strategy on VOXR failed catastrophically, delivering a -32.73% ROI and zero winning trades. With only four executions, statistical confidence is negligible, rendering the -1.13 Sharpe ratio and 45.89% drawdown unrepresentative of long-term performance. The complete lack of profitable signals suggests the entry logic is misaligned with current market microstructure or volatility regimes. We must re-evaluate the signal thresholds against live data before committing further capital. Proceeding with a full re-backtest using expanded historical ranges is the only prudent next step.

ADDITIONAL METRICS

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