



Backtest #37083 · VOXR · EVO_GG1RSISNIP_v303

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_v303 backtest on VOXR reveals catastrophic failure with zero winning trades and a 45.89% peak-to-trough drawdown, indicating the signal logic failed entirely during the sample period. A Sharpe ratio of -1.13 confirms that losses significantly outweighed any potential gains, suggesting the entry conditions were systematically misaligned with actual price action. With only four executed trades, the statistical sample is too small to draw robust conclusions, meaning the -32.73% ROI is highly volatile and likely an outlier rather than a stable characteristic of the strategy. We must immediately increase the backtest horizon or adjust parameters to capture more market regimes before deeming the approach unviable. Re-run

ADDITIONAL METRICS

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