



Backtest #37115 · VOXR · EVO_GG1RSISNIP_v149

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_v149 is a critical failure, yielding zero winning trades and a severe 45.89% drawdown. The strategy failed to generate any positive alpha, resulting in a negative Sharpe ratio of -1.13 and a total capital erosion to 67.27% of initial funds. With only four trades executed, the statistical sample is insufficient to derive any meaningful confidence intervals or parameter optimizations. The extreme loss suggests a fundamental flaw in the entry logic or a specific regime mismatch that requires immediate code review. The next step is to isolate and backtest individual components of the signal generator on a larger historical dataset to identify the precise failure mode.

ADDITIONAL METRICS

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