



Backtest #38088 · VOXR · EVO_GG1RSISNIP_v327

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_v327 reveals a catastrophic failure with zero winning trades and a maximum drawdown of 45.89%, indicating severe underperformance relative to the risk-free rate. The negative Sharpe ratio of -1.13 and total loss of 32.73% suggest the signal logic is fundamentally misaligned with current market dynamics or suffers from overfitting on a tiny sample of only four trades. Given the statistically insignificant data, any conclusion drawn is highly unreliable, and the strategy lacks the robustness required for institutional deployment. Immediate next steps involve retraining the model on broader historical datasets and validating the signal parameters across multiple uncorrelated assets to eliminate

ADDITIONAL METRICS

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