



Backtest #38147 · VOXR · EVO_GG1RSISNIP_v20

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 for the EVO_GG1RSISNIP_v20 strategy on VOXR reveals a catastrophic failure with a zero win rate and a 45.89% maximum drawdown, rendering the strategy statistically unviable. With only four trades executed, the sample size is insufficient to confirm a robust alpha, yet the negative Sharpe ratio of -1.13 and total capital erosion to \$6,727.47 indicate severe structural flaws in the signal logic. The strategy completely missed every market opportunity during this period, suggesting the entry conditions were overly restrictive or misaligned with current market dynamics. Immediate re-evaluation of the signal thresholds is required to prevent further capital degradation in live deployment. The next step involves backtesting the strategy on a

ADDITIONAL METRICS

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