



Backtest #38255 · VOXR · EVO_GG1RSISNIP_v225

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_v225 backtest on VOXR failed catastrophically with a -32.73% ROI and zero winning trades, indicating the signal logic is fundamentally misaligned with current price action. A maximum drawdown of 45.89% combined with a negative Sharpe ratio of -1.13 confirms severe risk exposure, while the minuscule sample size of four trades precludes any statistical confidence in the results. The strategy likely suffered from overfitting to historical noise or entered positions during a violent consolidation phase that triggered immediate stop-losses. Before redeploying capital, we must backtest the strategy on a larger dataset and refine entry filters to avoid such extreme volatility traps.

ADDITIONAL METRICS

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