



Backtest #39403 · VOXR · EVO_GG1RSISNIP_v262

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_v262 strategy on VOXR is fundamentally broken, as the zero win rate and 45.89% drawdown indicate a complete failure to capture price moves within the tested sample. With only four trades executed, the statistical noise is too high to derive any meaningful alpha or validate the signal logic. The negative Sharpe of -1.13 confirms that the strategy is effectively destroying capital rather than generating risk-adjusted returns. Before any parameter tuning, the signal manifest must be audited for critical logic errors or data leakage.

ADDITIONAL METRICS

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