



Backtest #45470 · VOXR · EVO_GG1RSISNIP_v1217

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 strategy failed catastrophically on VOXR, generating a -32.73% ROI with a -1.13 Sharpe ratio and zero wins across four trades. The 45.89% max drawdown indicates severe capital erosion, likely driven by poor entry timing or excessive risk per position. With only four trades, the sample size is statistically insignificant, meaning these results reflect random noise more than a robust signal. The complete absence of winning trades suggests the core logic is fundamentally misaligned with this asset's volatility or trend structure. Immediate next step is to backtest the strategy on a broader universe of highly liquid assets to determine if the failure is specific to VOXR or indicative of a broken signal generator.

ADDITIONAL METRICS

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