



Backtest #8088 · VOXR · EVO_GG1RSISNIP_v1559

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 VOXR using EVO_GG1RSISNIP_v1559 is catastrophically failed. Four trades, zero wins, and a 45.89% drawdown reveal a signal generator that consistently buys into value destruction. The strategy enters near local peaks and exits at deeper lows, with the final trade alone wiping out 25% of capital. A Sharpe ratio of -1.13 and a Sortino of -0.58 confirm that downside volatility is uncompensated. With only four trades, statistical significance is near zero, but the uniform loss direction suggests structural signal failure rather than random variance. The immediate next step is to audit the signal manifest for entry logic flaws and implement a mandatory trend-filter before any new backtest iteration.

ADDITIONAL METRICS

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