



Backtest #33095 · VOXR · EVO_GG1RSISNIP_v143

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_v143 strategy on VOXR failed catastrophically, delivering a -32.73% return and zero winning trades despite only four executed signals. A maximum drawdown of 45.89% and a negative Sharpe ratio of -1.13 indicate severe underperformance, likely due to insufficient sample size preventing statistical confidence in any signal logic. The lack of positive outcomes suggests a fundamental mismatch between the entry criteria and current market structure rather than random noise. Immediate action requires pausing live deployment and running a robustness check with tighter stop-loss thresholds or alternative correlation filters. Re-evaluating the strategy on higher timeframe data may reveal whether this failure is specific to the current

ADDITIONAL METRICS

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