



Backtest #34970 · VOXR · EVO_GG1RSISNIP_v1204

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_v1204 backtest on VOXR is statistically inconclusive due to only four trades yielding zero winners and a catastrophic -32.73% ROI. The strategy failed catastrophically with a -1.13 Sharpe ratio and a 45.89% maximum drawdown, indicating severe overfitting or a fundamental mismatch with current market volatility. Such a low trade count provides insufficient data to validate the signal logic, rendering any apparent pattern noise rather than alpha. Immediate recalibration of entry filters and a rigorous walk-forward analysis are required before redeployment.

ADDITIONAL METRICS

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