



Backtest #35355 · VOXR · EVO_GG1RSISNIP_v1362

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_v1362 strategy on VOXR delivered a catastrophic -32.73% ROI with a 45.89% drawdown and zero winning trades, indicating a fundamental mismatch between signal logic and market structure. With only four executed trades, the statistical significance is negligible, rendering the negative Sharpe ratio of -1.13 insufficient to draw definitive conclusions about strategy viability. The data suggests aggressive stop-loss placement or over-optimized entry thresholds failed to filter out noise during this specific volatility regime. We must halt live deployment immediately and recalibrate the signal parameters to address the total lack of positive expectancy before re-running a broader sample size.

ADDITIONAL METRICS

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