



Backtest #36011 · VOXR · EVO_GG1RSISNIP_v366

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_v366 strategy on VOXR failed catastrophically, losing 32.73% of capital with zero winning trades and a maximum drawdown of 45.89%. Such a high loss rate is statistically insignificant given the mere four trades executed, rendering the negative Sharpe ratio of -1.13 meaningless for any meaningful risk assessment. The lack of any profitable outcome suggests a critical flaw in the entry logic or an adverse market regime that the current parameters cannot navigate. We must immediately halt this strategy and re-examine the signal generation logic against fresh market data to identify the root cause of these failures.

ADDITIONAL METRICS

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