



Backtest #36452 · VOXR · EVO_GG1RSISNIP_v126

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_v126 strategy failed catastrophically on VOXR, delivering a -32.73% ROI with a zero win rate and a severe 45.89% drawdown across only four trades. The negative Sharpe ratio of -1.13 indicates persistent underperformance relative to the risk-free rate, suggesting the signal logic lacks statistical significance and fails to capture meaningful trend reversals. With such a small sample size, these metrics are highly unstable, yet the total loss confirms an immediate need to halt live deployment. The next step is to backtest alternative parameters or pivot to a fundamentally different asset class where the strategy shows positive expectancy before reallocating any capital.

ADDITIONAL METRICS

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