



Backtest #36491 · 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, generating zero winning trades and a 45.89% peak-to-trough drawdown across only four transactions. With a Sharpe ratio of -1.13 and a negative ROI, the approach lacks statistical significance due to the insufficient sample size, rendering the poor performance indistinguishable from random noise rather than a confirmed edge. The absolute inability to secure a single profitable trade suggests a fundamental mismatch between the signal logic and current market microstructure. Immediate next steps involve halting execution and conducting a rigorous parameter sweep to identify any configuration that prevents total account erosion.

ADDITIONAL METRICS

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