



Backtest #36705 · VOXR · EVO_GG1RSISNIP_v245

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_v245 strategy on VOXR failed catastrophically with a -32.73% ROI and zero winning trades, driven by a severe 45.89% drawdown across only four executions. Such a narrow sample size renders the negative Sharpe ratio of -1.13 statistically meaningless rather than indicative of a robust flaw. The total loss of capital to \$6,727.47 suggests the signal logic is fundamentally misaligned with current market dynamics. We must immediately expand the backtest horizon to capture more cycles or adjust entry filters to avoid immediate liquidation.

ADDITIONAL METRICS

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