



Backtest #36942 · VOXR · EVO_GG1RSISNIP_v124

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_v124 strategy failed decisively on VOXR, delivering a -32.73% return with zero wins and a catastrophic 45.89% drawdown. A Sharpe ratio of -1.13 confirms severe underperformance relative to the risk-free rate, indicating the model generates harmful signals rather than alpha. Such a sample size of only four trades lacks statistical power to validate or invalidate the logic, making any conclusion premature. Immediate backtesting on a longer historical window is required to isolate whether the failure stems from specific market regime conditions or fundamental strategy flaws. This approach will clarify if the current parameters are simply overfitting to noise or if the core logic requires a complete overhaul.

ADDITIONAL METRICS

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