



Backtest #37021 · VOXR · EVO_GG1RSISNIP_v404

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_v404 strategy on VOXR failed catastrophically with a -32.73% ROI and zero winning trades. A -1.13 Sharpe ratio and 45.89% peak drawdown confirm severe underperformance relative to risk-free assets. The statistical significance is negligible due to only four trades, rendering any observed loss pattern unreliable for generalization. We must halt deployment immediately and re-examine the signal logic against current market volatility. The next step is a rigorous parameter sweep to identify thresholds that prevent consecutive liquidation events.

ADDITIONAL METRICS

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