



Backtest #3734 · VOXR · EVO_GG1RSISNIP_v1404

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_v1404 strategy on VOXR suffered a catastrophic -32.73% ROI with a 0% win rate across only four trades, indicating structural failure rather than variance. The -1.13 Sharpe ratio and 45.89% max drawdown confirm severe risk-adjusted underperformance despite the tiny sample size. Statistical significance is virtually non-existent given the low trade count, meaning results could easily flip with minor parameter tweaks. Immediate next steps involve reverting to the database to audit signal logic for false positives. The model requires fundamental architectural revision before any further deployment attempts.

ADDITIONAL METRICS

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