



Backtest #3746 · VOXR · EVO_GG1RSISNIP_v1405

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_v1405 strategy suffered a catastrophic -32.73% ROI with a 45.89% drawdown, indicating severe structural flaws rather than mere bad luck. A 0.0% win rate across only four trades renders the Sharpe ratio of -1.13 statistically irrelevant, as the sample size is far too small to establish any predictive power. The capital erosion to \$6,727.47 confirms the signal logic fails to identify entry points in the current VOXR market regime. You must discard the current parameter set immediately and re-evaluate the core entry logic against broader volatility filters. Do not deploy further capital until the signal generation mechanism is rebuilt and validated on a larger historical dataset.

ADDITIONAL METRICS

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