



Backtest #37893 · VOXR · EVO_GG1RSISNIP_v375

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_v375 strategy on VOXR failed catastrophically, generating no winning trades and a 45.89% peak-to-trough drawdown. With only four trades executed, the statistical sample is insufficient to confirm a structural flaw rather than random noise. The negative Sharpe ratio of -1.13 indicates consistent underperformance relative to risk, suggesting the signal logic is misaligned with current market volatility. Before reallocating capital, we must expand the lookback period to validate whether this result is an anomaly or a systemic failure of the entry conditions. We recommend pausing deployment and conducting a parameter sensitivity analysis to isolate the specific threshold causing repeated stop-outs.

ADDITIONAL METRICS

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