



Backtest #38061 · VOXR · EVO_GG1RSISNIP_v326

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_v326 backtest on VOXR reveals a catastrophic failure with zero wins and a 45.89% drawdown across only four trades, rendering any statistical significance meaningless at this sample size. A Sharpe ratio of -1.13 confirms the strategy is currently counterproductive, likely due to overfitting to noise or a fundamental regime shift in the asset. Given the extreme loss of capital and lack of signal reliability, continuing to deploy funds is unjustified until the core logic is re-evaluated. The immediate next step is to pause execution and run a walk-forward analysis with stricter filtering parameters to validate if the strategy can survive current market conditions.

ADDITIONAL METRICS

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