



Backtest #38222 · VOXR · EVO_GG1RSISNIP_v184

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_v184 strategy on VOXR failed catastrophically with a -32.73% ROI and zero winning trades, driven by a brutal 45.89% drawdown. A Sharpe ratio of -1.13 confirms severe underperformance, while the mere 4 trades executed indicate insufficient data to draw statistically significant conclusions about the signal logic. The strategy likely suffered from overfitting or a mismatch between the indicator parameters and current market volatility. Immediate action requires halting live deployment, re-evaluating the input assumptions, and running a new backtest on a different timeframe to isolate the failure point before any further capital is at risk.

ADDITIONAL METRICS

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