



Backtest #39060 · VOXR · EVO_GG1RSISNIP_v985

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_v985 strategy on VOXR failed catastrophically with zero winning trades and a 45.89% peak-to-trough drawdown, suggesting the entry logic is fundamentally misaligned with current market microstructure. A negative Sharpe of -1.13 and only four total executions indicate severe overfitting or a sample size too small to validate any statistical edge, rendering the -32.73% ROI meaningless for risk assessment. We must discard this parameter set immediately as it lacks the robustness required for institutional deployment and exposes capital to unacceptable volatility without a probability of success. The next step is to retrain the model with a broader lookback window and filter for high-volume periods to avoid false breakouts

ADDITIONAL METRICS

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