



Backtest #7639 · VOXR · EVO_GG1RSISNIP_v1540

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_v1540 strategy on VOXR suffered a catastrophic 45.89% max drawdown and zero win rate across only four trades, rendering the negative Sharpe ratio of -1.13 statistically meaningless due to insufficient sample size. The total 32.73% ROI loss indicates a broken signal logic that failed to capture any profitable entry, likely exacerbated by high transaction costs relative to the low trade count. Given the n=4 sample, there is no statistical confidence in the results, suggesting the model is either overfit or fundamentally flawed rather than experiencing temporary variance. Immediate next step is to halt deployment and conduct a granular post-mortem on the signal manifest to identify why no exits were profitable, rather than attempting

ADDITIONAL METRICS

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