



Backtest #29240 · VOXR · EVO_GG1RSISNIP_v199

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_v199 strategy on VOXR suffered catastrophic failure with a -32.73% ROI and 0.0% win rate across only four trades. The -1.13 Sharpe and 45.89% drawdown indicate severe risk without compensation, likely due to overfitting or regime mismatch. With such a tiny sample size, statistical confidence is negligible, making the results meaningless for live deployment. The strategy must be scrapped immediately rather than optimized. Next, conduct regime analysis to understand why the signals failed in the current market environment.

ADDITIONAL METRICS

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