



Backtest #33178 · 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 failed catastrophically, delivering a -32.73% ROI and zero winning trades across only four executions. A Sharpe ratio of -1.13 and a maximum drawdown of 45.89% indicate severe overfitting or a regime mismatch, rendering the statistical sample size of four trades insufficient for any meaningful confidence intervals. While the final capital of \$6727.47 is a direct result of these failures, the lack of positive outcomes suggests the entry logic is fundamentally flawed under current market conditions. The primary next step is to conduct a sensitivity analysis on the signal parameters to identify whether the strategy requires a complete restructure or a drastic reduction in position sizing before any

ADDITIONAL METRICS

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