



Backtest #33928 · VOXR · EVO_GG1RSISNIP_v1475

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_v1475 strategy on VOXR failed catastrophically with a 32.73% loss and zero winning trades, rendering the negative Sharpe of -1.13 and 45.89% drawdown statistically meaningless due to the minuscule sample of only four trades. While the equity curve collapsed entirely, the data is too sparse to confirm a structural flaw rather than mere bad luck or overfitting to a specific noise pattern. Given this high variance and lack of statistical confidence, the strategy cannot be validated or recommended for deployment without substantial parameter tuning and extended historical testing. The immediate next step is to run a robustness check across multiple market regimes to determine if the failure is systemic or an anomaly.

ADDITIONAL METRICS

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