



Backtest #35172 · VOXR · EVO_GG1RSISNIP_v255

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 backtest for VOXR under EVO_GG1RSISNIP_v255 is a catastrophic failure, driven by a 0% win rate across only four trades and a devastating 45.89% maximum drawdown. Such a narrow sample size renders the negative Sharpe ratio of -1.13 statistically insignificant and unrepresentative of the strategy's true edge. The model likely suffers from severe overfitting or a critical logic flaw that failed to filter out adverse market conditions. Immediate action requires pausing deployment and conducting a rigorous parameter sensitivity analysis to identify which variables caused the complete lack of profitable signals.

ADDITIONAL METRICS

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