



Backtest #35464 · VOXR · EVO_GG1RSISNIP_v436

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_v436 strategy on VOXR failed catastrophically, recording a -32.73% ROI with zero winning trades and a maximum drawdown of 45.89%. Such a severe loss on only four trades indicates a high-variance, non-stationary regime where the signal logic broke down entirely rather than a typical mean-reversion failure. Statistical confidence in this outcome is negligible given the tiny sample size, yet the zero win rate suggests a fundamental flaw in the entry conditions relative to current market structure. We must pause deployment immediately and conduct a granular failure analysis on the specific four losing entries to identify the precise trigger condition.

ADDITIONAL METRICS

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