



Backtest #36138 · VOXR · EVO_GG1RSISNIP_v291

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_v291 strategy on VOXR failed catastrophically, generating zero winning trades and a maximum drawdown of 45.89% across just four executions. With a Sharpe ratio of -1.13 and an ROI of -32.73%, the statistical sample is too small to generalize, yet the loss magnitude suggests a severe edge mismatch or overfitting to recent volatility. The strategy lacks robustness in this regime, as evidenced by the inability to close any position profitably. A concrete next step is to run a walk-forward analysis on a larger dataset to determine if the signal logic breaks down entirely or merely requires parameter adjustment.

ADDITIONAL METRICS

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