



Backtest #36888 · 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 EVO_GG1RSISNIP_v255 strategy on VOXR failed catastrophically, losing 32.73% of capital with a 0% win rate across only four trades. The severe 45.89% drawdown and negative Sharpe ratio of -1.13 indicate a complete breakdown of the entry logic, likely due to overfitting or a specific market regime shift. With such a tiny sample size, these results lack statistical confidence and could represent a single outlier event rather than a systemic flaw. We must isolate the exact conditions of those failed trades to understand the failure mode before redeploying any capital. The immediate next step is to run a filtered backtest excluding those specific dates to validate if the strategy performs elsewhere.

ADDITIONAL METRICS

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