



Backtest #39904 · VOXR · EVO_GG1RSISNIP_v1372

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_v1372 strategy failed catastrophically on VOXR with zero winning trades and a 45.89% peak-to-trough drawdown, suggesting the entry logic is fundamentally misaligned with current volatility. Such extreme losses across only four trades indicate severe overfitting or a flawed signal filter rather than a simple variance event. With a sample size this small, no statistical confidence exists to validate or reject the hypothesis, rendering the Sharpe ratio of -1.13 meaningless for regime detection. The immediate next step is to isolate the specific timeframes where losses occurred and recalibrate stop-loss placement to prevent total capital erosion.

ADDITIONAL METRICS

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