



Backtest #36501 · VOXR · EVO_GG1RSISNIP_v288

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 VOXR backtest for EVO_GG1RSISNIP_v288 failed catastrophically with zero winning trades and a maximum drawdown of 45.89%, indicating severe overfitting or a fundamental regime mismatch rather than market noise. A sample size of only four trades provides insufficient statistical power to generate any meaningful confidence intervals for the reported negative Sharpe ratio of -1.13. The absolute loss of capital suggests the entry logic ignored critical volume or volatility filters that should have prevented these specific executions. We must immediately recalibrate the signal thresholds and widen the stop-loss parameters before redeploying this strategy to live markets.

ADDITIONAL METRICS

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