



Backtest #36738 · 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 failed decisively on VOXR, generating zero winning trades and a -32.73% return. Only four trades executed over the sample period provide insufficient statistical significance to validate any edge. A catastrophic 45.89% drawdown and negative Sharpe ratio of -1.13 indicate severe regime mismatch rather than alpha generation. The primary failure mode appears to be overfitting to noise in a volatile environment with poor entry timing. Re-evaluate the stop-loss logic and filter out periods of low liquidity before redeploying capital.

ADDITIONAL METRICS

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