



Backtest #37496 · VOXR · EVO_GG1RSISNIP_v423

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_v423 strategy on VOXR failed catastrophically, generating zero winning trades and suffering a 45.89% maximum drawdown with a negative Sharpe of -1.13. Such extreme losses across only four trades indicate a severe overfitting or a complete mismatch with current market microstructure rather than a statistically significant alpha. The sample size is too small to draw definitive conclusions, but the total loss of over 32% clearly invalidates this specific parameter set. Immediate action requires halting deployment and retraining the model with robust walk-forward validation to prevent further capital erosion. This approach ensures that any future iteration is grounded in statistical rigor rather than historical anomalies.

ADDITIONAL METRICS

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