



Backtest #36155 · VOXR · EVO_GG1RSISNIP_v381

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_v381 backtest on VOXR shows catastrophic failure with a -32.73% ROI and a zero percent win rate across only four trades, indicating severe overfitting or extreme regime mismatch. A Sharpe ratio of -1.13 and a maximum drawdown of 45.89% reveal an untenable risk profile that would breach any institutional capital preservation mandate. The statistical confidence is negligible due to the tiny sample size, making the loss curve unrepresentative of live market conditions. We must immediately audit the signal logic for flawed entry conditions and run a walk-forward analysis on a broader dataset before redeploying.

ADDITIONAL METRICS

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