



Backtest #36773 · VOXR · EVO_GG1RSISNIP_v277

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_v277 strategy failed catastrophically on VOXR, registering a -32.73% ROI with a 0% win rate across only four trades. A 45.89% drawdown and negative Sharpe ratio of -1.13 indicate severe underperformance relative to the risk-free rate, likely driven by overfitting to a negligible sample size. Statistical confidence is nonexistent here; four data points cannot validate a robust signal or confirm a systematic flaw without further testing. We must immediately broaden the parameter sweep to identify if this failure is specific to VOXR or a fundamental flaw in the entry logic. Re-running the backtest on a related sector basket is the necessary next step to isolate the root cause.

ADDITIONAL METRICS

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