



Backtest #38374 · VOXR · EVO_GG1RSISNIP_v1599

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_v1599 backtest on VOXR failed catastrophically, delivering a -32.73% return and a -1.13 Sharpe ratio across only four trades. With a zero percent win rate and a 45.89% maximum drawdown, the strategy showed no robustness, likely suffering from overfitting or a severe regime mismatch. Such a tiny sample size renders any statistical inference meaningless, as the equity curve offers no confidence for future performance. The next logical step is to backtest on a longer historical dataset with different parameters to identify structural flaws rather than relying on this singular failure.

ADDITIONAL METRICS

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