



Backtest #32441 · VOXR · EVO_GG1RSISNIP_v260

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

This backtest failed catastrophically, with a negative ROI of -32.73% and a win rate of 0.0%, indicating the strategy generated pure losses across all executions. The Sharpe ratio of -1.13 and max drawdown of 45.89% confirm severe risk exposure without any compensating upside. Statistical confidence is negligible due to the extremely small sample size of only four trades, making these results likely driven by random noise rather than a genuine edge. The core signal logic for EVO_GG1RSISNIP_v260 appears fundamentally misaligned with VOXR price action. The immediate next step is to conduct a deep-dive review of the entry and exit rules to identify why all four positions resulted in losses before considering any further testing.

ADDITIONAL METRICS

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