



Backtest #34115 · VOXR · EVO_GG1RSISNIP_v1488

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 VOXR backtest for EVO_GG1RSISNIP_v1488 resulted in a catastrophic -32.73% ROI with zero winning trades, indicating a total failure of the entry logic under current market conditions. A maximum drawdown of 45.89% combined with a negative Sharpe ratio of -1.13 suggests the strategy is generating alpha against the trend rather than with it, likely due to false breakout signals on low liquidity. The statistical sample size of only four trades is too small to derive meaningful insights, rendering the Sharpe ratio and confidence intervals unreliable for institutional deployment. We must immediately halt execution on this specific configuration and conduct a granular review of the entry filters to eliminate these systematic losses before

ADDITIONAL METRICS

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