



Backtest #36608 · VOXR · EVO_GG1RSISNIP_v887

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_v887 backtest on VOXR failed completely with a -32.73% loss and zero winning trades, indicating a total lack of statistical validity on only four executions. A Sharpe ratio of -1.13 and a maximum drawdown of 45.89% suggest the strategy logic is fundamentally misaligned with current market volatility rather than suffering from random noise. Given this extremely low sample size, any performance metrics are meaningless and cannot support a conclusion that the strategy will fail in live conditions. The immediate next step is to review the entry logic for false breakout triggers and increase the simulation parameter set to at least 1,000 trades before retesting.

ADDITIONAL METRICS

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