



Backtest #37590 · VOXR · EVO_GG1RSISNIP_v362

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_v362 backtest on VOXR failed catastrophically, delivering a -32.73% ROI and a 45.89% maximum drawdown across only four trades. A 0% win rate indicates the signal logic generated exclusively losing positions, suggesting a fundamental flaw in entry criteria or adverse market regime. With such a minimal sample size, statistical confidence is negligible, rendering the Sharpe ratio of -1.13 irrelevant for performance attribution. The strategy must be immediately paused while we audit entry thresholds and filter for volatility conditions that triggered false breakouts.

ADDITIONAL METRICS

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