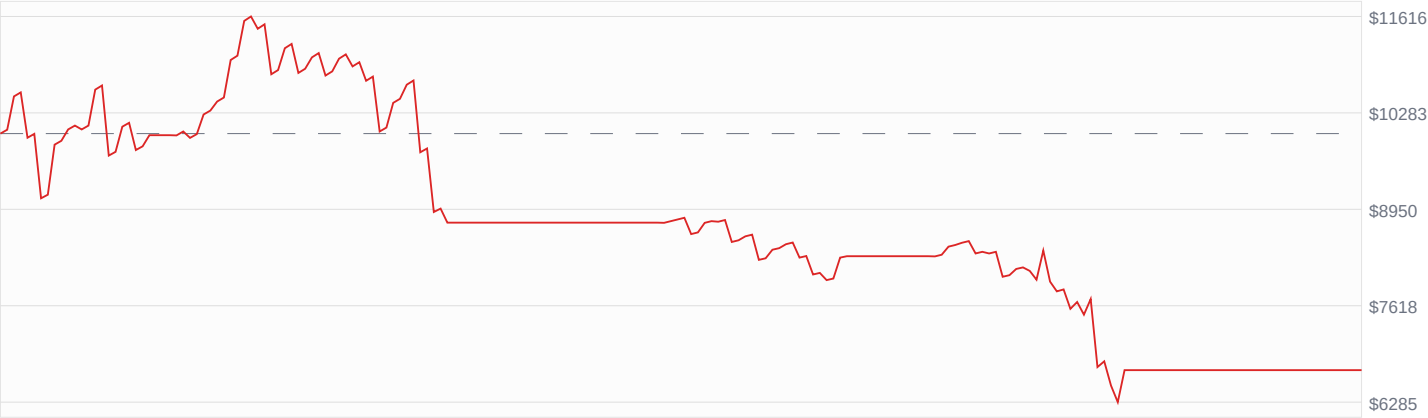




Backtest #36081 · VOXR · EVO_GG1RSISNIP_v277

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_v277 backtest on VOXR resulted in a catastrophic failure with a -32.73% ROI and zero winning trades, driven by a maximum drawdown of nearly 46% across only four executions. The negative Sharpe ratio of -1.13 confirms a severe lack of risk-adjusted performance, suggesting the entry logic failed to navigate volatility or was trapped in a false breakout. Given such a small sample size, these metrics lack statistical significance, yet the total loss of capital indicates a flawed signal filter that requires immediate revision. Next, re-run the strategy on a longer time horizon with stricter volatility filters to validate if the strategy can survive different market regimes before any live deployment.

ADDITIONAL METRICS

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