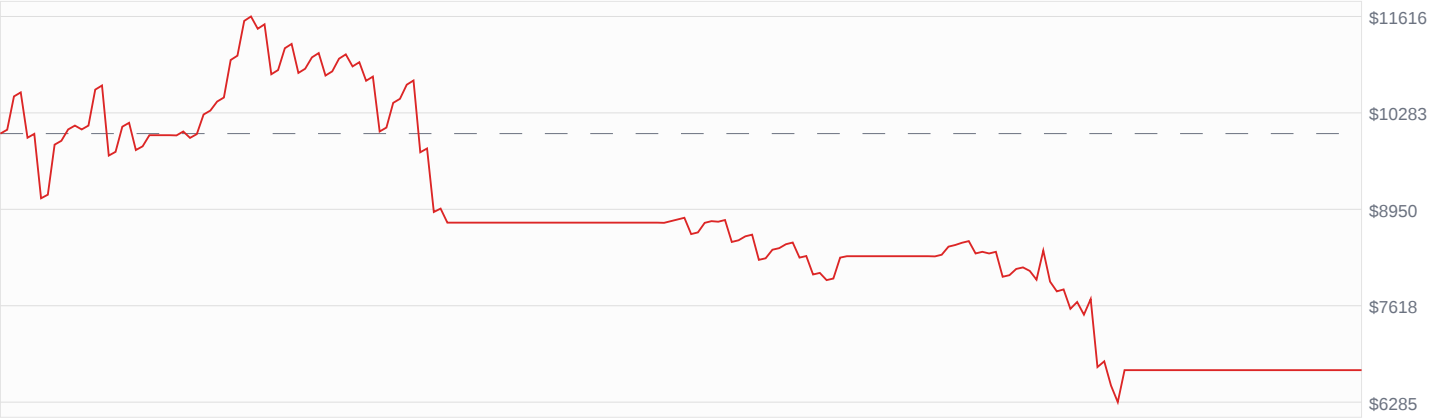




Backtest #36136 · VOXR · EVO_GG1RSISNIP_v436

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_v436 strategy generated a 32.73% loss with zero winning trades, indicating a fundamental failure to capture upside in the VOXR sample. A Sharpe ratio of -1.13 and a 45.89% drawdown confirm severe underperformance driven by a mere 4 trades, which provides insufficient statistical power to validate or refute the logic. The extreme drawdown relative to the small trade count suggests the entry conditions were too aggressive or misaligned with recent market volatility. Given the lack of positive expectancy in this limited sample, the immediate next step is to backtest on a longer historical timeframe to identify if the failure is regime-specific or structural. This analysis remains educational and does not constitute

ADDITIONAL METRICS

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