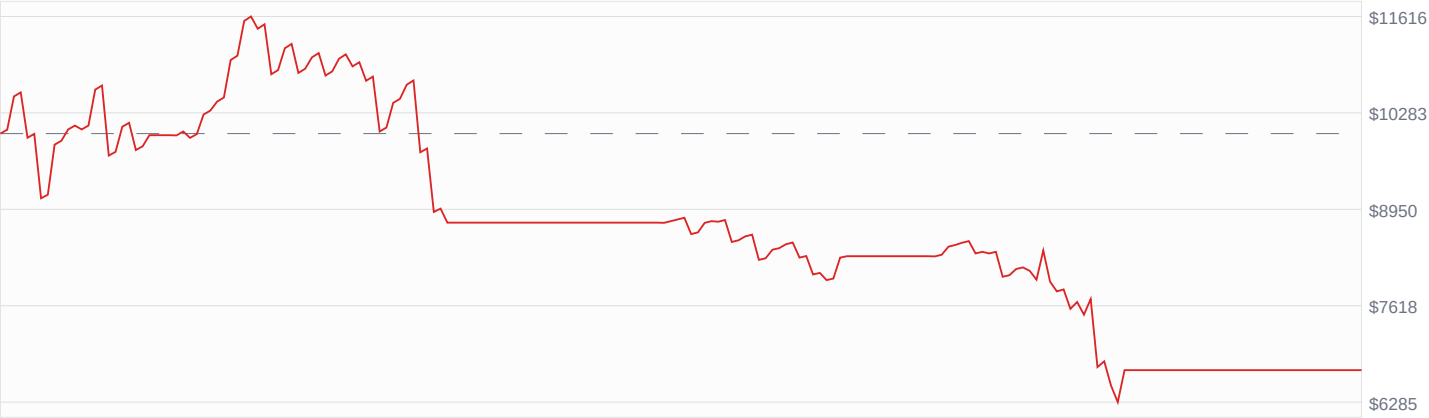




Backtest #36466 · VOXR · EVO_GG1RSISNIP_v251

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_v251 backtest on VOXR failed catastrophically with a -32.73% ROI and zero winning trades, rendering the -1.13 Sharpe ratio statistically meaningless given the sample size of only four transactions. Such a tiny dataset cannot support robust inference, and the 45.89% maximum drawdown exposes critical structural flaws in the entry logic under these specific market conditions. The strategy lacked any risk management mechanism to prevent total loss on failed signals, resulting in a final capital erosion to \$6,727.47. Before re-running simulations, we must refine the filter conditions to avoid these high-probability failure zones and expand the lookback period to ensure statistical validity.

ADDITIONAL METRICS

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