



Backtest #29883 · VOXR · EVO\_GG1RSISNIP\_v1397

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v1397 strategy on VOXR is fundamentally broken, evidenced by a 0% win rate and -32.73% ROI. With only four total trades, the Sharpe ratio of -1.13 lacks statistical significance and reflects noise rather than signal. The 45.89% max drawdown confirms extreme volatility and poor risk management. This sample size is insufficient for meaningful analysis, rendering the negative returns inconclusive. The immediate next step is to discard this logic, re-optimize entry filters, and backtest over a significantly larger trade volume to establish 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 |