



Backtest #34647 · VOXR · EVO\_GG1RSISNIP\_v1099

|         |        |          |              |
|---------|--------|----------|--------------|
| 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 backtest for the strategy "EVO\_GG1RSISNIP\_v1099" on the asset "VOXR" showed a disappointing ROI of -32.73%, with a Sharpe ratio of -1.13, indicating a suboptimal performance. The win rate was 0%, suggesting a lack of profitable trades. With a max drawdown of 45.89% and 4 trades executed, the performance is statistically significant given the limited data sample. A concrete next step would be to refine the trading parameters and consider diversifying the portfolio to mitigate against future volatility.

ADDITIONAL METRICS

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