



Backtest #36453 · VOXR · EVO\_GG1RSISNIP\_v127

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v127 backtest on VOXR failed catastrophically with a -32.73% ROI and zero winning trades. With only four trades executed, the statistical power is insufficient to draw definitive conclusions about the strategy's robustness. The -1.13 Sharpe ratio and 45.89% maximum drawdown indicate a severe lack of risk-adjusted returns and extreme volatility exposure. We must immediately review the signal logic for false breakouts or overfitting before re-deploying capital. A refined approach is required to achieve positive expectancy.

ADDITIONAL METRICS

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