



Backtest #36462 · VOXR · EVO\_GG1RSISNIP\_v362

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v362 backtest on VOXR shows a catastrophic failure with a -32.73% ROI and zero winning trades. A sample size of only four trades provides insufficient statistical power to confirm the strategy's non-viability. The -1.13 Sharpe ratio and 45.89% drawdown indicate severe risk exposure without any positive expectancy. While the loss magnitude is unacceptable, we cannot definitively label the strategy broken without more data points. The next step is to adjust entry filters to reduce false positives before re-running the simulation.

ADDITIONAL METRICS

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