



Backtest #37056 · VOXR · EVO\_GG1RSISNIP\_v377

|         |        |          |              |
|---------|--------|----------|--------------|
| 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 VOXR using EVO\_GG1RSISNIP\_v377 failed catastrophically, recording zero wins and a maximum drawdown of 45.89% across only four trades. The negative Sharpe ratio of -1.13 confirms a severe lack of risk-adjusted returns, suggesting the strategy logic is fundamentally misaligned with current market microstructure. With such a limited sample size, statistical significance is negligible, rendering the sharp decline an outlier event rather than a proven edge. The immediate next step is to pause deployment and re-evaluate the signal thresholds to prevent further capital erosion.

ADDITIONAL METRICS

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