



Backtest #37372 · VOXR · EVO\_GG1RSISNIP\_v67

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v67 backtest on VOXR demonstrates a catastrophic failure with zero winning trades and a drawdown exceeding 45%, rendering the -32.73% ROI statistically meaningless due to the sample size of only four transactions. The strategy lacks any robustness, as evidenced by the -1.13 Sharpe ratio, which indicates that losses were not only inevitable but also severe relative to the returns generated. Such a high failure rate suggests a critical flaw in the signal logic or an unfavorable market regime that the current parameters cannot navigate. Immediate action requires a rigorous re-evaluation of entry conditions and risk management rules before any further deployment is considered.

ADDITIONAL METRICS

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