



Backtest #37554 · VOXR · EVO\_GG1RSISNIP\_v268

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v268 strategy on VOXR is non-functional, evidenced by a zero percent win rate and a catastrophic -32.73% return. With only four trades executed, the sample size is statistically negligible, rendering the -1.13 Sharpe ratio and 45.89% drawdown inconclusive rather than definitive proof of failure. The strategy appears to lack a viable signal generation mechanism, as it failed to capture a single profitable opportunity during the simulation period. Immediate action requires a full audit of the entry logic and a re-evaluation of the risk parameters to prevent further capital erosion. Conduct a controlled walk-forward analysis on a larger dataset to determine if the failure is specific to this asset or a fundamental flaw in

ADDITIONAL METRICS

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