



Backtest #39967 · VOXR · EVO\_GG1RSISNIP\_v1406

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v1406 strategy on VOXR failed decisively, posting a negative ROI of -32.73% and a Sharpe ratio of -1.13. With only four total trades and a 0.0% win rate, the sample size is too small to establish statistical confidence in these results. The severe max drawdown of 45.89% indicates poor risk management or entry timing. A concrete next step is to extend the backtest period to at least two hundred trades to determine if the signal logic has any viability before further parameter tuning.

ADDITIONAL METRICS

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