



Backtest #8089 · VOXR · EVO\_GG1RSISNIP\_v1559

|         |        |          |              |
|---------|--------|----------|--------------|
| 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

EVO\_GG1RSISNIP\_v1555 suffered a catastrophic -32.73% drawdown on VOXR with a zero percent win rate, indicating total signal failure. The negative Sharpe of -1.13 confirms the strategy underperformed the risk-free rate significantly. With only four trades, statistical confidence is negligible, rendering any pattern recognition unreliable. The 45.89% peak drawdown demonstrates extreme leverage risk without compensatory returns. Immediate parameter optimization is required before retesting 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 |