



Backtest #34693 · VOXR · EVO\_GG1RSISNIP\_v1109

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v1109 strategy on VOXR failed catastrophically, delivering a -32.73% return with a 0% win rate across only four trades. Such a minimal sample size renders the negative Sharpe ratio of -1.13 and 45.89% drawdown statistically meaningless for any forward-looking inference. The strategy appears overfitted to noise rather than capturing genuine alpha, as no profitable execution occurred despite capital deployment. Immediate suspension of automated execution is required while parameters are re-evaluated against broader market regimes. No further allocation should occur until robustness is proven on a significantly larger dataset.

ADDITIONAL METRICS

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