



Backtest #36051 · VOXR · EVO\_GG1RSISNIP\_v374

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v374 strategy on VOXR failed catastrophically, losing over a third of capital with a zero percent win rate across only four trades. A Sharpe ratio of -1.13 and a maximum drawdown exceeding 45% indicate severe underperformance and excessive volatility relative to returns. With such a small sample size, statistical significance is nonexistent, rendering these results inconclusive rather than definitive proof of strategy failure. The model likely suffered from overfitting or poor parameter selection that did not generalize to the recent market regime. Immediate next steps involve halting live execution, reducing position sizing to zero, and re-running backtests with tighter stop-loss logic to prevent further exposure.

ADDITIONAL METRICS

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