



Backtest #36694 · VOXR · EVO\_GG1RSISNIP\_v243

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| -32.73% | -1.13  | 0.0%     | -45.89%      |

EQUITY CURVE 202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO\_GG1RSISNIP\_v243 backtest on VOXR is a definitive failure, registering a 32.73% loss with zero winning trades and a 45.89% drawdown. Such a low trade count of four events renders the Sharpe ratio of -1.13 statistically insignificant and untrustworthy for institutional decision-making. The strategy completely missed the mark, likely due to an entry logic that consistently triggered on losses rather than gains. We must immediately halt any deployment of this version and rigorously re-examine the signal generation parameters. The next step requires a fundamental audit of the entry conditions to prevent similar catastrophic outcomes in live markets.

ADDITIONAL METRICS

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