



Backtest #36823 · VOXR · EVO\_GG1RSISNIP\_v2

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v2 strategy on VOXR failed catastrophically, generating no winning trades and eroding capital by 32.73%. With only four trades executed, the sample size is statistically insignificant, meaning the Sharpe ratio of -1.13 and 45.89% drawdown reflect a specific breakdown rather than a systemic flaw. The model likely suffered from overfitting to noise or an extreme outlier event that invalidated the signal logic entirely. We must immediately halt any deployment of this specific configuration until a robustness analysis tests it against alternative market regimes. The next step is to re-examine the entry criteria for VOXR and adjust stop-loss parameters to prevent such severe equity destruction.

ADDITIONAL METRICS

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