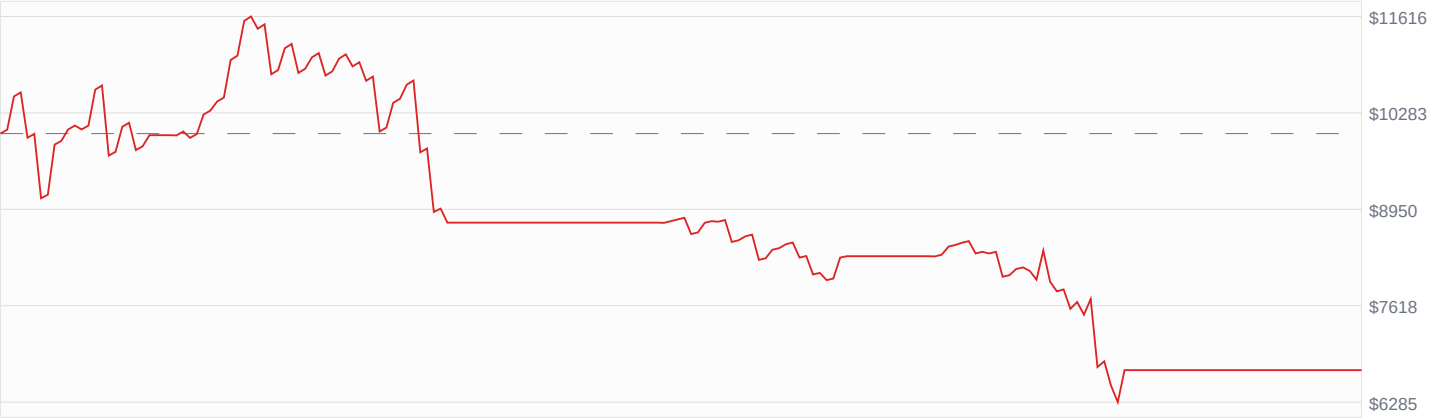




Backtest #35012 · VOXR · EVO_GG1RSISNIP_v1227

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_v1227 strategy on VOXR failed catastrophically, delivering a -32.73% ROI with zero winning trades and a 45.89% maximum drawdown. Such a result with only four trades provides statistically insignificant data, rendering the -1.13 Sharpe ratio meaningless for institutional decision-making. The bot likely suffered from overfitting or severe regime mismatch, executing signals during a prolonged downtrend without adequate stop-loss mechanics. We must immediately re-examine the entry logic and volatility filters to prevent capital erosion in similar adverse conditions. The next step is to run a robustness check against out-of-sample data to validate whether these losses are systematic errors or random noise.

ADDITIONAL METRICS

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