



Backtest #36137 · VOXR · EVO\_GG1RSISNIP\_v268

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v268 strategy failed catastrophically on VOXR, recording a -32.73% ROI and a 45.89% maximum drawdown with zero winning trades. Such a 0% win rate across only four executions renders the Sharpe ratio of -1.13 statistically meaningless and provides no confidence in the edge. The strategy clearly lacks robustness for this specific asset, likely due to overfitting or a fundamental regime mismatch. Immediate next steps include pausing the bot, widening the backtest sample to include out-of-sample data, and re-evaluating the signal logic before any live deployment.

ADDITIONAL METRICS

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