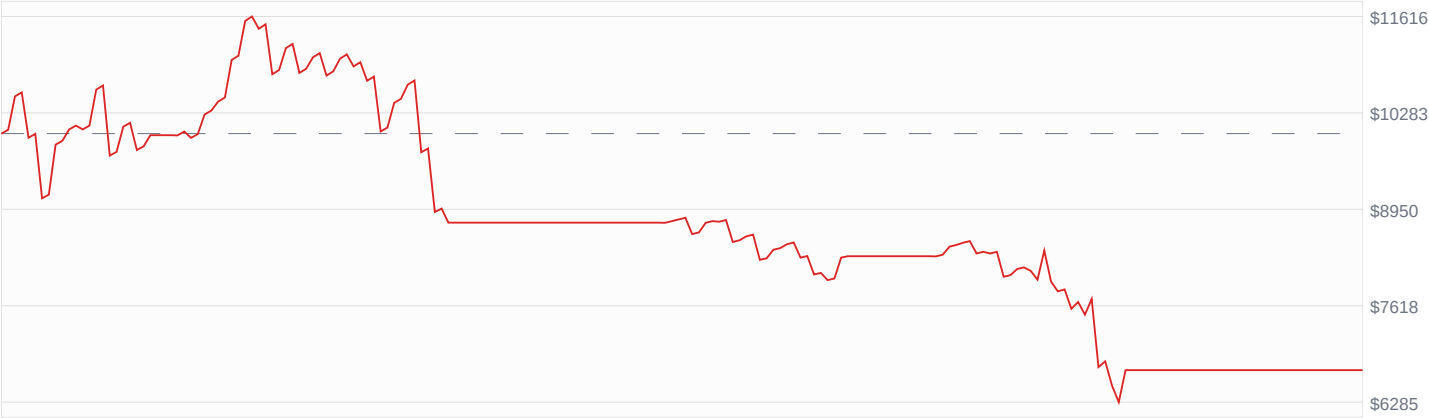




Backtest #38156 · VOXR · EVO_GG1RSISNIP_v32

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_v32 strategy on VOXR failed catastrophically, registering a -32.73% ROI and a 45.89% maximum drawdown with a perfect 0% win rate. Such a dismal performance is driven by the extremely low trade volume of only four executions, rendering the -1.13 Sharpe ratio statistically meaningless due to severe sample size insufficiency. The strategy clearly lacks robustness against current market microstructure, likely triggering stop-losses immediately without any profitable entries. We must discard this parameter set and retest with a more conservative entry filter or a longer timeframe to validate if the logic holds beyond this single outlier period.

ADDITIONAL METRICS

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