



Backtest #56430 · VOXR · EVO_GG1RSISNIP_v381

ROI	Sharpe	Win Rate	Max Drawdown
-2.01%	-0.05	33.3%	-11.32%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v381 strategy on VOXR failed to capture the market, delivering a negative ROI of -2.01% and a Sharpe ratio of -0.05, indicating a net loss relative to risk-free returns. With only three trades executed, the sample size is statistically insignificant, rendering the 33.3% win rate and 11.32% drawdown unreliable indicators of future performance. The strategy appears overly sensitive to recent price noise, generating premature exit signals that erode capital without providing an edge. We must increase the backtest lookback period to validate parameter robustness before deploying any live signals. This approach will determine if the current failure is a temporary anomaly or a fundamental flaw in the entry logic.

ADDITIONAL METRICS

CAGR	-2.01%
Sortino Ratio	-0.02
Turnover	5.70x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$9801.86