



Backtest #37816 · VOXR · EVO_GG1RSISNIP_v247

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_v247 strategy failed catastrophically on VOXR, yielding zero wins and a -32.73% ROI on a sample of only four trades. A Sharpe ratio of -1.13 and a 45.89% drawdown indicate the logic is currently misaligned with market volatility, likely due to overfitting or premature entry signals. Such a small sample size provides no statistical confidence, rendering the backtest result an outlier rather than a definitive failure. The immediate next step is to broaden the parameter grid and test against a longer historical window to validate if the logic holds or simply breaks down under noise. Until the strategy generates a positive expectancy across a robust dataset, it must remain inactive.

ADDITIONAL METRICS

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