



Backtest #48809 · VOXR · EVO_GG1RSISNIP_v1123

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_v1123 strategy on VOXR failed to generate alpha, delivering a -2.01% ROI with a negative Sharpe ratio of -0.05. Only three trades were executed, creating a statistically insignificant sample that prevents any reliable inference about the strategy's true performance. The 33.3% win rate combined with an 11.32% maximum drawdown indicates a severe lack of risk-adjusted efficiency during this limited test period. Given such low trade counts, any apparent loss is likely noise rather than a systemic flaw in the logic. The immediate next step is to expand the backtest window to at least fifty trades or refine entry filters to improve signal reliability.

ADDITIONAL METRICS

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