



Backtest #48975 · VOXR · EVO_GG1RSISNIP_v1162

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_v1162 strategy on VOXR failed to preserve capital, posting a negative ROI of -2.01% alongside a negative Sharpe ratio of -0.05. With only three trades executed, the low win rate of 33.3% and an 11.32% drawdown indicate that the sample size is statistically too small to validate any meaningful edge or reliability. This single session provides no evidence of robustness, as the extreme volatility suggests the parameters are overly sensitive to recent price action. The next step is to run a longer backtest or adjust entry filters to reduce frequency and avoid such high-risk exposure.

ADDITIONAL METRICS

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