



Backtest #49296 · VOXR · EVO_GG1RSISNIP_v272

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_v272 strategy on VOXR failed to generate alpha, posting a negative ROI of minus 2.01% and a negative Sharpe ratio of minus 0.05, indicating a losing position relative to the risk-free rate. With only three trades executed, the statistical sample size is insufficient to draw meaningful conclusions about the strategy's robustness or edge. The maximum drawdown of 11.32% suggests significant volatility exposure that was not mitigated by the signal generation logic. Given the low win rate of 33.3%, the entry filters likely triggered too frequently during adverse market conditions. The immediate next step is to expand the backtest window to gather more data points before re-evaluating the signal parameters.

ADDITIONAL METRICS

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