



Backtest #52369 · VOXR · EVO_GG1RSISNIP_v1087

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_v1087 backtest on VOXR failed to preserve capital with a negative ROI of -2.01% and a Sharpe ratio of -0.05, indicating the strategy is currently unprofitable. Only three trades were executed, resulting in a statistically insignificant sample size that makes the 33.3% win rate and 11.32% drawdown unreliable indicators of future performance. The data suggests the entry logic lacks robustness during the tested period, potentially missing key trend filters or overfitting to noise. Given the high volatility and low trade count, immediate deployment is inadvisable until the model is retrained with a larger dataset or refined parameters. The next step is to backtest alternative parameter sets on a longer historical

ADDITIONAL METRICS

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