



Backtest #52806 · VOXR · EVO_GG1RSISNIP_v1329

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_v1329 strategy failed on VOXR, yielding a -2.01% return with a negative Sharpe ratio of -0.05. With only three trades executed, the statistical sample size is insufficient to derive meaningful confidence in the signal logic. The 11.32% maximum drawdown highlights severe volatility exposure that likely eroded capital before any recovery could occur. Re-running the backtest on a higher timeframe or adding a volume filter is necessary to validate if the failure stems from poor parameter selection or an unfavorable market regime.

ADDITIONAL METRICS

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