



Backtest #52916 · VOXR · EVO_GG1RSISNIP_v1640

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_v1640 strategy on VOXR underperformed, recording a -2.01% ROI and a -0.05 Sharpe ratio, indicating a failure to generate risk-adjusted returns. With only three trades executed, the statistical significance of these metrics is critically low, rendering the 33.3% win rate and 11.32% max drawdown unreliable indicators of future performance. The negative Sharpe suggests the strategy lost money per unit of volatility, likely due to poor timing on such a small sample size rather than a fundamental flaw in the logic. Given the insufficient trade count to validate any pattern, the immediate priority is to expand the backtest lookback period or adjust entry filters to force a statistically meaningful trade count. Do not deploy

ADDITIONAL METRICS

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