



Backtest #53042 · VOXR · EVO_GG1RSISNIP_v1464

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_v1464 strategy on VOXR failed to generate alpha, posting a negative ROI of -2.01% with a Sharpe ratio of -0.05 that indicates underperformance against a risk-free asset. A win rate of 33.3% across only three trades is statistically insignificant, rendering the max drawdown of 11.32% inconclusive regarding true risk exposure. This sample size is far too small to validate the logic or determine if the failure stems from poor parameters or simply extreme market noise. We must expand the dataset by re-running the backtest over a longer historical period or adjusting entry filters to improve signal reliability. Without more trades, no meaningful conclusion about the strategy's viability can be drawn.

ADDITIONAL METRICS

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