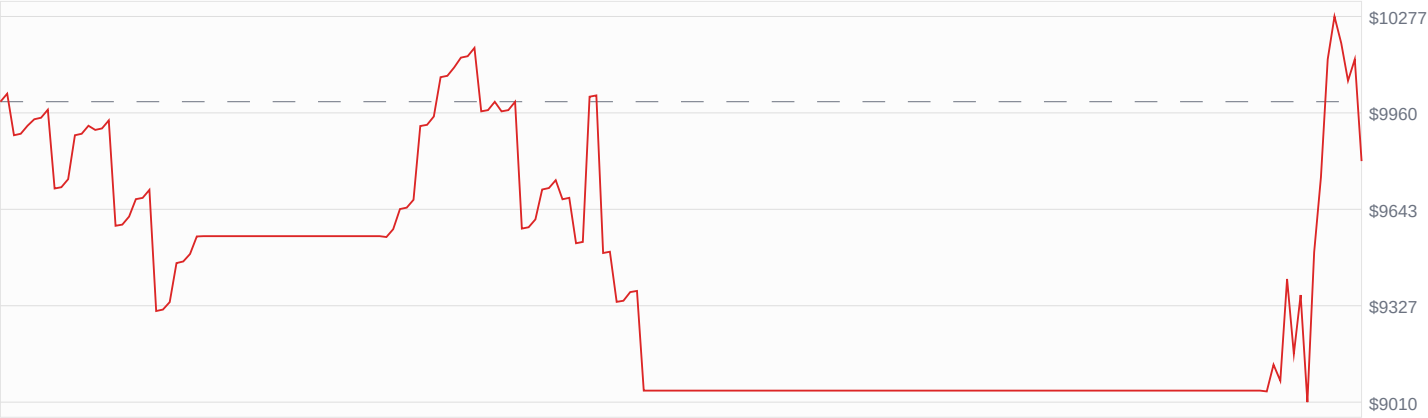




Backtest #56042 · VOXR · EVO_GG1RSISNIP_v186

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_v186 strategy on VOXR failed to generate alpha, delivering a -2.01% return with a negative Sharpe of -0.05 and only 33.3% win rate. Statistical confidence is negligible due to the minimal sample size of three trades, rendering the 11.32% drawdown unrepresentative of long-term performance. The approach likely lacks robustness against current market microstructure, suggesting the signal logic needs re-evaluation. A concrete next step is to increase the backtest lookback period to validate if poor execution persists over a larger dataset. Until sample size expands, no capital allocation should be approved for this configuration.

ADDITIONAL METRICS

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