



Backtest #47997 · VOXR · EVO_GG1RSISNIP_v945

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_v945 strategy on VOXR failed to generate alpha, recording a -2.01% ROI with a negative Sharpe ratio of -0.05. Statistical confidence is negligible due to only three trades executed, making the 33.3% win rate and 11.32% drawdown statistically insignificant. The sample size is too small to validate the signal logic or confirm if the loss stems from structural flaws or mere randomness. I recommend expanding the backtest to the last 12 months to accumulate sufficient trades for a robust statistical assessment.

ADDITIONAL METRICS

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