



Backtest #50872 · VOXR · EVO_GG1RSISNIP_v20

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_v20 strategy on VOXR failed to generate alpha, delivering a -2.01% ROI and a negative Sharpe ratio of -0.05 over a sample of only three trades. Such a tiny sample size provides zero statistical confidence, rendering the 33.3% win rate and 11.32% drawdown noise rather than signal. The strategy likely suffered from overfitting or execution friction that negated any theoretical edge in this specific market regime. Immediate next steps involve widening the backtest horizon to validate robustness and recalibrating entry filters before redeployment. This analysis remains educational and does not constitute financial advice.

ADDITIONAL METRICS

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