



Backtest #52238 · VOXR · EVO_GG1RSISNIP_v1005

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_v1005 strategy on VOXR failed to generate alpha, posting a -2.01% ROI and a negative Sharpe ratio of -0.05, indicating a net loss per unit of risk. With only three executed trades, the 33.3% win rate and 11.32% maximum drawdown lack statistical significance and cannot reliably predict future performance. This sample size is too small to confirm whether the logic is flawed or simply unlucky against current market noise. We must expand the test period or adjust the entry thresholds to validate the signal logic before re-deployment.

ADDITIONAL METRICS

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