



Backtest #56405 · VOXR · EVO_GG1RSISNIP_v81

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_v81 backtest on VOXR shows a -2.01% ROI and -0.05 Sharpe, driven by only three trades. A 33.3% win rate with an 11.32% drawdown indicates the edge is statistically insignificant and likely noise given the tiny sample size. The strategy fails to capture volatility effectively, resulting in a loss of capital to transaction costs. We cannot validate any alpha until the sample size expands to at least 100 trades for robust statistical significance. The immediate next step is parameter optimization to filter out low-volume periods or adjust entry thresholds to reduce false signals.

ADDITIONAL METRICS

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