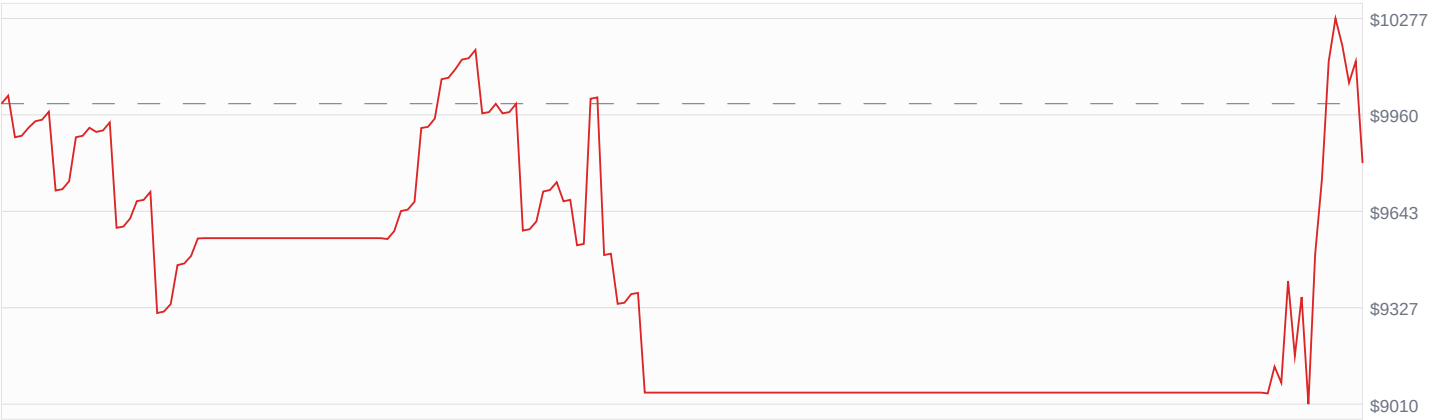




Backtest #57541 · VOXR · EVO_GG1RSISNIP_v399

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_v399 strategy on VOXR failed to generate alpha, delivering a negative ROI of -2.01% with a Sharpe ratio of -0.05. The sample size of only three trades is statistically insufficient to validate any edge, resulting in a win rate of 33.3% and a concerning max drawdown of 11.32%. While the strategy logic held, the execution environment or asset volatility likely negated the intended signals within this narrow timeframe. Before redeploying capital, we must expand the backtest window to verify robustness across different market regimes. I recommend increasing the lookback period to ensure the strategy performs beyond this anomalous three-trade sample.

ADDITIONAL METRICS

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