



Backtest #48115 · VOXR · EVO_GG1RSISNIP_v983

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_v983 backtest on VOXR shows a -2.01% ROI with a Sharpe of -0.05, indicating the strategy failed to generate alpha over the period. With only three trades executed, the statistical sample is insufficient to draw firm conclusions about the strategy's robustness or true win rate. The significant 11.32% maximum drawdown suggests high volatility exposure that the current parameters failed to mitigate effectively. We must expand the backtest horizon to increase sample size and validate if this negative performance is a result of specific market regimes. The immediate next step is to run a sensitivity analysis on entry thresholds to filter out low-probability trades.

ADDITIONAL METRICS

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