



Backtest #50103 · VOXR · EVO_GG1RSISNIP_v1371

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_v1371 strategy on VOXR failed statistically, delivering a negative return and a Sharpe ratio of -0.05, indicating severe underperformance against the risk-free rate. With only three trades executed, the sample size is critically insufficient to determine any reliable statistical significance or alpha generation. The 11.32% maximum drawdown combined with a mere 33.3% win rate suggests the signal logic is either misaligned with current market microstructure or overly sensitive to noise. Consequently, this result is likely an artifact of small sample bias rather than a definitive proof of strategy failure, but it certainly warrants immediate suspension. The next step is to expand the backtest window to at least 1,000 trades on a

ADDITIONAL METRICS

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