



Backtest #51456 · VOXR · EVO_GG1RSISNIP_v417

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_v417 backtest on VOXR yielded a -2.01% ROI with a -0.05 Sharpe ratio across only three trades, rendering the results statistically insignificant. A 33.3% win rate paired with an 11.32% drawdown indicates the strategy failed to capture meaningful alpha while exposing the portfolio to unacceptable volatility risk. Given the extremely low trade count, current performance metrics cannot reliably predict future profitability and likely reflect overfitting or extreme market noise. I recommend expanding the test period or adjusting entry parameters to generate a sufficient sample size for valid risk assessment. This analysis serves educational purposes only and does not constitute financial advice.

ADDITIONAL METRICS

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