



Backtest #52952 · VOXR · EVO_GG1RSISNIP_v1405

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_v1405 strategy on VOXR failed to generate alpha, posting a -2.01% return with a negative Sharpe ratio of -0.05. A win rate of 33.3% across only three trades renders the statistical signal highly unreliable and prone to overfitting. The 11.32% maximum drawdown indicates significant capital erosion during the short simulation period. Given the extremely low trade count, any observed patterns are likely noise rather than a consistent edge. The immediate next step is to backtest the logic on a longer historical timeframe or adjust entry filters to improve trade frequency and robustness.

ADDITIONAL METRICS

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