



Backtest #57140 · VOXR · EVO_GG1RSISNIP_v369

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_v369 backtest on VOXR produced a negative ROI of 2.01% with a Sharpe ratio of -0.05, indicating a strategy that failed to generate alpha. With only three trades executed, the 33.3% win rate and 11.32% maximum drawdown lack statistical significance, rendering the results anecdotal rather than representative of true performance. The extreme sample size prevents any reliable assessment of risk-adjusted returns or strategy robustness against different market regimes. We must increase the lookback period or adjust entry filters to generate a sufficient trade history before drawing definitive conclusions. Next, re-run the simulation with extended historical data to validate whether these losses stem from parameter misalignment or inherent

ADDITIONAL METRICS

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