



Backtest #49151 · VOXR · EVO_GG1RSISNIP_v1203

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_v1203 strategy failed on VOXR, delivering a negative ROI of 2.01% and a non-positive Sharpe ratio of -0.05. With only 3 trades executed, the 33.3% win rate and 11.32% drawdown lack statistical significance and do not support any conclusions about strategy robustness. The severe underperformance suggests a critical mismatch between the signal logic and current market microstructure for this specific asset. We must increase the sample size through expanded backtesting or parameter optimization before re-evaluating viability. Proceeding with live deployment is inadvisable until the strategy demonstrates consistent risk-adjusted returns.

ADDITIONAL METRICS

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