



Backtest #49545 · VOXR · EVO_GG1RSISNIP_v24

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_v24 strategy on VOXR is statistically insignificant due to only three trades, resulting in an unprofitable run with a -2.01% ROI and a negative Sharpe ratio of -0.05. The model failed to capture market momentum, suffering an 11.32% maximum drawdown while securing merely 33.3% of trades. This underperformance suggests the signal logic lacks robustness for the current volatility regime of the asset. I recommend increasing the backtest window and expanding sample size to validate whether this is an anomaly or a systemic flaw in the entry criteria. No trading action should be taken until the strategy demonstrates a positive expectancy over a statistically significant period.

ADDITIONAL METRICS

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