



Backtest #52832 · VOXR · EVO_GG1RSISNIP_v1342

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_v1342 strategy on VOXR failed to generate alpha, yielding a -2.01% ROI and a negative Sharpe ratio of -0.05. With only three trades executed, the sample size is statistically insignificant to validate the approach or determine a robust win rate. The maximum drawdown of 11.32% indicates substantial risk exposure that outweighs the minimal returns observed in this short window. Consequently, the strategy lacks the statistical confidence required for institutional deployment based on this limited dataset. The immediate next step is to increase the backtest lookback period to accumulate sufficient trade data for a reliable performance assessment.

ADDITIONAL METRICS

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