



Backtest #57092 · VOXR · EVO_GG1RSISNIP_v362

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_v362 backtest on VOXR failed to generate alpha, posting a negative ROI and a Sharpe ratio near zero with only three executed trades. Such a limited sample size renders any statistical inference unreliable and makes the 33.3% win rate statistically insignificant for live deployment. The strategy suffered an 11.32% maximum drawdown, indicating poor risk-adjusted performance and inadequate protection during adverse market moves. A concrete next step is to expand the lookback period or adjust entry filters to increase trade frequency and validate signal robustness. Until the strategy demonstrates consistent profitability over a larger dataset, it remains unsuitable for capital allocation.

ADDITIONAL METRICS

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