



Backtest #57177 · VOXR · EVO_GG1RSISNIP_v19

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_v19 strategy on VOXR failed to generate alpha, delivering a negative ROI of -2.01% with a Sharpe ratio of -0.05. Only three trades were executed, which creates a statistically insignificant sample size that invalidates any reliability in the 33.3% win rate or 11.32% maximum drawdown figures. The strategy appears overly sensitive to microstructure noise rather than capturing genuine market inefficiencies. We must adjust entry thresholds to reduce transaction costs and validate the logic on a broader dataset before redeployment.

ADDITIONAL METRICS

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