



Backtest #48242 · VOXR · EVO_GG1RSISNIP_v1007

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_v1007 strategy on VOXR failed to generate alpha, delivering a negative ROI of -2.01% and a Sharpe ratio of -0.05. With only three executed trades, the sample size is statistically insignificant and insufficient to validate the logic or calculate reliable risk metrics. A win rate of 33.3% combined with an 11.32% maximum drawdown indicates the entry and exit conditions are poorly calibrated for this asset's volatility. The strategy is currently non-operational for live deployment and requires a complete overhaul of its signal generation parameters. The next step is to run a fresh backtest with adjusted stop-loss placement and a minimum trade filter of twenty instances before re-evaluation.

ADDITIONAL METRICS

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