



Backtest #53799 · VOXR · EVO_GG1RSISNIP_v1554

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_v1554 strategy on VOXR failed to generate alpha, delivering a negative ROI of -2.01% and a Sharpe ratio of -0.05. With only three trades executed, the statistical signal is weak and the 33.3% win rate offers no confidence in the model's edge. An 11.32% drawdown suggests poor risk-adjusted performance during volatility, indicating a need for tighter stop-loss logic. The sample size is insufficient to validate the approach, making any immediate deployment premature. A concrete next step is to backtest with expanded parameter ranges or higher volatility filters before considering live deployment.

ADDITIONAL METRICS

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