



Backtest #47215 · VOXR · EVO_GG1RSISNIP_v1472

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_v1472 strategy on VOXR failed to generate alpha, posting a -2.01% return with a negative Sharpe ratio of -0.05. Only three trades occurred, rendering the 33.3% win rate statistically insignificant and the 11.32% drawdown unquantifiable for live deployment. The lack of data points suggests the strategy logic or parameter thresholds require immediate recalibration. Re-running a backtest with optimized entry filters and longer lookback periods is the necessary next step to validate viability. Until statistical robustness improves, this configuration remains unsuitable for institutional allocation.

ADDITIONAL METRICS

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