



Backtest #49773 · VOXR · EVO_GG1RSISNIP_v1131

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_v1131 backtest on VOXR is statistically insignificant due to only three trades, rendering the negative ROI and poor Sharpe ratio unreliable metrics. The strategy failed to generate consistent alpha, resulting in a maximum drawdown of over 11% and a win rate barely above random chance. Such low trade counts prevent meaningful assessment of regime resilience or parameter robustness. The immediate next step is to retrain the model on a broader dataset to increase sample size before any 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