



Backtest #50917 · VOXR · EVO_GG1RSISNIP_v189

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_v189 strategy on VOXR produced a negative ROI of -2.01% with a Sharpe ratio of -0.05, indicating a net loss of capital over the simulation period. With only three trades executed, the sample size is statistically insignificant, rendering the 33.3% win rate and 11.32% maximum drawdown unreliable metrics for predictive modeling. The strategy failed to capture meaningful alpha while exposing the portfolio to meaningful downside risk relative to its tiny trade frequency. A concrete next step involves expanding the backtest lookback period to at least 500 trades or adjusting entry filters to reduce false signal generation. Institutional deployment requires a statistically robust track record before considering any

ADDITIONAL METRICS

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