



Backtest #52557 · VOXR · EVO_GG1RSISNIP_v1207

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_v1207 strategy on VOXR failed to generate alpha, delivering a -2.01% ROI with a negative Sharpe ratio of -0.05, indicating a net loss adjusted for volatility over the tested period. With only three total trades executed, the sample size is statistically insignificant, rendering the 33.3% win rate and 11.32% maximum drawdown too noisy to draw reliable conclusions about the logic. The strategy likely suffered from poor entry timing or an inability to filter out the current market noise for this specific asset. Immediate next steps require retesting on a higher time frame or expanding the symbol universe to validate if the logic holds under different liquidity conditions.

ADDITIONAL METRICS

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