



Backtest #56307 · VOXR · EVO_GG1RSISNIP_v255

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_v255 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 33.3% win rate and 11.32% maximum drawdown lack statistical significance, rendering the results unreliable for production. The signal logic appears unable to capture meaningful volatility in this ticker within the tested timeframe. A concrete next step is to increase the lookback window or adjust entry thresholds to filter out low-quality signals before retesting.

ADDITIONAL METRICS

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