



Backtest #57050 · VOXR · EVO_GG1RSISNIP_v404

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_v404 strategy on VOXR failed to generate alpha, registering a negative ROI and a Sharpe ratio below zero. With only three trades executed, the sample size is statistically insignificant and precludes any reliable conclusion on the strategy's robustness. The 11.32% maximum drawdown indicates substantial volatility exposure without sufficient compensation from winning trades. Given the lack of statistical confidence, the immediate next step is to backtest with expanded parameters or a longer historical window to validate if this underperformance is a fluke or a systemic flaw.

ADDITIONAL METRICS

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