



Backtest #49259 · VOXR · EVO_GG1RSISNIP_v291

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_v291 strategy on VOXR failed to generate alpha, resulting in a negative ROI and a non-significant Sharpe ratio of -0.05. With only three executed trades, the statistical sample size is insufficient to draw reliable conclusions regarding the strategy's robustness or risk-adjusted performance. A maximum drawdown of 11.32% suggests significant volatility exposure that the current parameters failed to mitigate effectively. Given these metrics, immediate parameter optimization or a pivot to a higher-frequency regime is required before further capital allocation. This analysis remains educational and does not constitute financial advice.

ADDITIONAL METRICS

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