



Backtest #50873 · VOXR · EVO_GG1RSISNIP_v21

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_v21 strategy on VOXR failed to generate alpha, recording a -2.01% drawdown with a negative Sharpe ratio of -0.05. Such a low trade count of three renders these statistical metrics unreliable and prone to noise rather than robust signals. The strategy clearly struggled to capture volatility without incurring significant capital erosion during the test period. A more aggressive stop-loss mechanism or a longer observation window is required before reconsidering deployment.

ADDITIONAL METRICS

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