



Backtest #56329 · VOXR · EVO_GG1RSISNIP_v11

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_v11 strategy failed on VOXR with a negative ROI of -2.01% and a Sharpe ratio of -0.05, indicating severe underperformance. A win rate of 33.3% across only three trades is statistically insignificant, rendering the results unreliable for institutional adoption. The maximum drawdown of 11.32% suggests excessive volatility risk given the lack of consistent directional bias. We must increase sample size by expanding the lookback period or adjusting entry thresholds before reconsidering the model.

ADDITIONAL METRICS

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