



Backtest #52431 · VOXR · EVO_GG1RSISNIP_v1122

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_v1122 strategy on VOXR failed to generate alpha, returning a negative ROI of 2.01% with a Sharpe ratio of -0.05. Such a low win rate of 33.3% across only three trades renders the statistical results insignificant and unreliable for deployment. The maximum drawdown of 11.32% suggests a severe lack of downside protection during this limited sample period. Consequently, the strategy lacks the robustness required for institutional capital allocation and should remain dormant. A mandatory step is to expand the backtesting window to at least 500 trades to validate or discard the current logic.

ADDITIONAL METRICS

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