



Backtest #3079 · VOXR · EVO_GG1RSISNIP_v1297

ROI	Sharpe	Win Rate	Max Drawdown
-32.73%	-1.13	0.0%	-45.89%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The VOXR backtest for EVO_GG1RSISNIP_v1297 is fundamentally broken, yielding a -32.73% ROI and a -1.13 Sharpe ratio with a catastrophic 0% win rate across only 4 trades. This tiny sample size renders all metrics statistically meaningless, while the 45.89% max drawdown signals severe overfitting or flawed signal logic. The strategy failed to capture any profitable exit, suggesting the entry criteria are misaligned with current market regimes. Next, you must expand the backtest window significantly to increase statistical confidence before considering any further optimization or deployment.

ADDITIONAL METRICS

CAGR	-32.73%
Sortino Ratio	-0.58
Turnover	7.08x
Total Trades	4
Initial Capital	\$9997.00
Final Capital	\$6727.47