



Backtest #33615 · VOXR · EVO_GG1RSISNIP_v909

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

EQUITY CURVE 202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v909 backtest on VOXR is statistically insignificant due to only four trades, yielding a catastrophic -32.73% ROI and zero winning positions. With a negative Sharpe of -1.13 and a max drawdown of 45.89%, the strategy failed to capture any alpha while exposing capital to extreme downside risk. The sample size is insufficient to confirm any pattern, making the negative performance likely a result of overfitting or random noise rather than a systemic flaw. We must re-evaluate the signal logic with a larger dataset to determine if this approach is viable before further iteration.

ADDITIONAL METRICS

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