



Backtest #46735 · VOXR · EVO_GG1RSISNIP_v60

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_v60 backtest on VOXR failed to generate alpha, posting a negative ROI and a Sharpe ratio below zero while recording a significant 11.32% drawdown. With only three trades executed, the statistical sample is insufficient to confirm any edge, rendering the 33.3% win rate statistically irrelevant. The strategy likely suffered from overfitting or poor parameterization, as evidenced by the inability to capitalize on limited market opportunities. We must increase the initial trade frequency or adjust entry thresholds to generate a meaningful dataset before deployment. Further optimization is required to validate the strategy's robustness across varying market regimes.

ADDITIONAL METRICS

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