



Backtest #50474 · VOXR · EVO_GG1RSISNIP_v886

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 VOXR backtest for EVO_GG1RSISNIP_v886 failed to generate alpha, delivering a negative ROI and a Sharpe ratio below zero, indicating the strategy is currently unprofitable. With only three total trades, statistical confidence is negligible, and the 33.3% win rate suggests the entry logic lacks robustness in the current market regime. The 11.32% maximum drawdown highlights significant risk exposure that requires immediate review of position sizing or stop-loss mechanisms. A concrete next step is to expand the lookback period to identify structural regime changes or to tighten entry filters to avoid low-probability setups. Until the sample size increases, this strategy should remain inactive to prevent capital erosion.

ADDITIONAL METRICS

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