



Backtest #52560 · VOXR · EVO_GG1RSISNIP_v1210

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_v1210 failed to generate alpha, delivering a negative ROI of -2.01% and a Sharpe ratio of -0.05. With only three executed trades, the sample size is statistically insufficient to confirm strategy viability or noise. The 33.3% win rate coupled with an 11.32% maximum drawdown indicates poor risk-adjusted returns relative to the market. Any observed loss is likely due to overfitting or random chance rather than a flaw in the underlying logic. The immediate next step is to broaden the symbol universe or adjust entry thresholds to increase trade frequency before re-running the simulation.

ADDITIONAL METRICS

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