



Backtest #57572 · VOXR · EVO_GG1RSISNIP_v402

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_v402 failed to generate alpha, delivering a -2.01% ROI and a negative Sharpe ratio of -0.05 over only three trades. A win rate of 33.3% and an 11.32% maximum drawdown indicate that the strategy lacks robustness and suffers from severe underfitting to the sample size. With such low trade counts, the statistical confidence in these metrics is negligible, rendering any performance conclusions unreliable. The immediate next step is to expand the backtest window to accumulate sufficient data points and validate if the logic holds across different 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