



Backtest #50193 · VOXR · EVO_GG1RSISNIP_v1430

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 backtest on VOXR using EVO_GG1RSISNIP_v1430 failed to generate alpha, yielding a -2.01% ROI with a negative Sharpe ratio of -0.05. A mere 3 trades make statistical inference impossible, while the 11.32% drawdown indicates severe capital erosion relative to such a small sample. The 33.3% win rate confirms the strategy lacks edge in this specific environment. We must reject this parameter set immediately and recalibrate entry thresholds or filter for higher liquidity sessions before redeploying.

ADDITIONAL METRICS

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