



BACKTEST REPORT

Backtest #50925 · VOXR · EVO_GG1RSISNIP_v200

ROI	Sharpe	Win Rate	Max Drawdown
-2.01%	-0.05	33.3%	-11.32%

EQUITY CURVE

202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The VOXR backtest for EVO_GG1RSISNIP_v200 failed to generate alpha, yielding a -2.01% ROI and negative Sharpe ratio of -0.05 due to severe undercapitalization in the sample. With only three executed trades, the statistical power is critically low, rendering the 33.3% win rate and 11.32% drawdown unreliable indicators of true strategy performance. The strategy likely suffered from poor entry timing or insufficient volatility filtering rather than a fundamental flaw in the logic. Immediate action requires expanding the dataset by running a longer historical simulation to validate whether the losses are anomalies or persistent inefficiencies.

ADDITIONAL METRICS

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