



Backtest #52208 · VOXR · EVO_GG1RSISNIP_v985

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_v985 shows a negative ROI of -2.01% and a Sharpe ratio of -0.05, indicating a failed alpha generation with a 33.3% win rate across only three trades. Such a minimal sample size renders any statistical confidence meaningless, as the results likely reflect random noise rather than a structural flaw in the logic. The maximum drawdown of 11.32% highlights significant capital erosion during the few active periods, confirming that the entry thresholds were too aggressive for current volatility. Immediate next steps require expanding the parameter search to avoid overfitting or, more likely, adjusting the risk management to prevent such sharp losses before any re-testing occurs.

ADDITIONAL METRICS

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