



Backtest #52430 · VOXR · EVO_GG1RSISNIP_v1124

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_v1124 generated a -2.01% return with only three trades, rendering the -0.05 Sharpe ratio and -11.32% drawdown statistically insignificant. A 33.3% win rate combined with negative alpha indicates the signal logic is currently misaligned with market microstructure for this asset. Such a small sample size fails to validate any edge, as the results could easily be noise rather than a systematic flaw in the strategy. The next step is to run a walk-forward analysis on a larger dataset to determine if the low trade count is a parameter issue or an asset-specific limitation.

ADDITIONAL METRICS

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