



Backtest #52594 · VOXR · EVO_GG1RSISNIP_v1237

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 EVO_GG1RSISNIP_v1237 backtest on VOXR failed fundamentally, delivering a negative ROI and a negative Sharpe ratio that indicates poor risk-adjusted returns. With only three trades executed, the dataset is statistically insignificant, rendering the 33.3% win rate and 11.32% drawdown unreliable for generalizing strategy performance. The strategy likely suffered from overfitting or insufficient filtering, as evidenced by the inability to capture meaningful alpha in this volatile period. Immediate action requires increasing the lookback period to validate signal logic against a larger sample size before any live deployment.

ADDITIONAL METRICS

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