



Backtest #51128 · VOXR · EVO_GG1RSISNIP_v464

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_v464 indicates a failed regime, yielding a -2.01% ROI and a negative Sharpe ratio of -0.05 driven by a mere 3 trades. A win rate of 33.3% and an 11.32% drawdown suggest the strategy lacks sufficient edge to cover transaction costs under current market conditions. With such a tiny sample size, statistical significance is absent, rendering any performance metric unreliable for live deployment. The next step is to widen the lookback period or adjust entry thresholds to capture enough data points for a robust confidence interval.

ADDITIONAL METRICS

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