



Backtest #57217 · VOXR · EVO_GG1RSISNIP_v416

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_v416 backtest on VOXR failed to generate alpha, delivering a -2.01% ROI and negative Sharpe ratio of -0.05 across only three trades. Such a minimal sample size renders the 33.3% win rate and 11.32% maximum drawdown statistically insignificant rather than predictive of future performance. The strategy clearly lacks robustness under current market conditions, as evidenced by the inability to preserve capital effectively. Immediate action requires either widening the backtest window to improve statistical confidence or revising the signal logic to filter low-probability setups. Further validation is mandatory before deploying any live capital to this configuration.

ADDITIONAL METRICS

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