



Backtest #49238 · VOXR · EVO_EVOGG1RSIS_v432

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_EVOGG1RSIS_v432 backtest on VOXR shows a -2.01% ROI with a negligible Sharpe of -0.05, indicating the strategy failed to generate alpha over the sample period. With only three trades executed, the 33.3% win rate and 11.32% maximum drawdown lack statistical significance, rendering any performance conclusions highly unreliable at this scale. The negative outcome likely stems from overfitting to noise or insufficient volatility during the specific test window rather than fundamental strategy flaws. Before deploying live capital, we must expand the sample size and walk forward optimize parameters to validate robustness across different market regimes.

ADDITIONAL METRICS

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