



Backtest #7908 · VOXR · EVO_GG1RSISNIP_v1552

ROI	Sharpe	Win Rate	Max Drawdown
-32.73%	-1.13	0.0%	-45.89%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1552 strategy on VOXR demonstrates critical structural failure with a -32.73% ROI and zero win rate across only four trades, rendering statistical inference impossible due to insufficient sample size. The 45.89% maximum drawdown and negative Sharpe ratio indicate severe risk-adjusted underperformance, suggesting the logic is fundamentally misaligned with current market volatility. Without a larger dataset to validate mean reversion or trend-following assumptions, the current signal generation appears unreliable for live deployment. Immediate next step involves expanding the backtest window to capture a full market cycle, ensuring at least fifty trades for meaningful confidence intervals before any further

ADDITIONAL METRICS

CAGR	-32.73%
Sortino Ratio	-0.58
Turnover	7.08x
Total Trades	4
Initial Capital	\$9997.00
Final Capital	\$6727.47