



Backtest #46867 · VOXR · EVO_GG1RSISNIP_v91

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_v91 strategy on VOXR failed to capture value, posting a -2.01% loss and a negative Sharpe ratio of -0.05. With only three trades executed, the statistical sample size is insufficient to validate any alpha, rendering the 33.3% win rate and 11.32% drawdown statistically insignificant. The strategy likely overfitted to noise rather than capturing a persistent market edge. Immediate action requires increasing the simulation interval or adjusting entry filters to reduce trade frequency and improve robustness before 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