



Backtest #48122 · VOXR · EVO_GG1RSISNIP_v986

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_v986 strategy on VOXR failed to generate alpha, delivering a -2.01% return and a negative Sharpe ratio of -0.05. With only three trades executed, the sample size is statistically insignificant, rendering the 33.3% win rate and 11.32% drawdown unreliable indicators of performance. The strategy likely overfitted to noise rather than capturing genuine price momentum or mean reversion patterns. A concrete next step is to increase the lookback period or filter volatility regimes to ensure sufficient trade frequency before deployment.

ADDITIONAL METRICS

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