



Backtest #56698 · VOXR · EVO_GG1RSISNIP_v886

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_v886 strategy on VOXR failed to generate alpha, delivering a -2.01% ROI and a negative Sharpe ratio of -0.05. With only three total trades, the statistical sample is insufficient to validate the -33.3% win rate or the 11.32% maximum drawdown. Such low trade counts introduce high variance, meaning current performance metrics lack any meaningful confidence for live deployment. The system is currently overfitting to noise rather than capturing genuine market inefficiencies. A concrete next step is to increase the backtest lookback window to gather more data points and verify if the loss persists under 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