



Backtest #50942 · VOXR · EVO_GG1RSISNIP_v224

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_v224 backtest on VOXR shows a -2.01% return with a -0.05 Sharpe, indicating a failed strategy on this timeframe. With only 3 trades executed, the 33.3% win rate and 11.32% maximum drawdown lack statistical significance and reflect severe overfitting risk. The extreme loss suggests the entry logic failed to capture the underlying volatility regime. We must increase sample size via broader interval testing or discard the logic entirely before redeploying capital. Next, run a walk-forward analysis to validate if the signal survives out-of-sample data.

ADDITIONAL METRICS

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