



Backtest #52628 · VOXR · EVO_GG1RSISNIP_v1261

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_v1261 backtest on VOXR yielded a negative ROI of -2.01% with a sharp decline in capital to \$9801.86, driven by a meager win rate of only 33.3% across merely three trades. The statistical confidence for this outcome is negligible given the extremely low trade volume, rendering the -0.05 Sharpe ratio and 11.32% drawdown unreliable indicators of true strategy performance. While the strategy failed to capture upside momentum, the data suggests the entry logic is poorly calibrated for current volatility regimes in this specific asset. The immediate next step is to increase the sample size by adjusting the time window or filter parameters to validate if the poor results are an anomaly or a systemic flaw.

ADDITIONAL METRICS

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