



Backtest #53464 · VOXR · EVO_GG1RSISNIP_v327

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_v327 backtest on VOXR failed, delivering a negative ROI and Sharpe ratio due to a critically low win rate of 33.3%. With only three trades, the statistical sample is too small to derive reliable parameters or confirm trend-following effectiveness. The strategy lacks robustness against this asset's volatility, as evidenced by an 11.32% maximum drawdown. We must expand the test across multiple market cycles to determine if the logic is flawed or simply overfitted. Next, re-run the simulation with adjusted stop-loss widths and a higher volume threshold to filter noise.

ADDITIONAL METRICS

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