



Backtest #52670 · VOXR · EVO_GG1RSISNIP_v1291

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_v1291 backtest on VOXR shows severe underperformance with a negative ROI and Sharpe ratio, indicating a strategy that fails to generate excess returns relative to risk. With only three trades executed, the statistical confidence is negligible, making the 33.3% win rate and 11.32% drawdown statistically insignificant rather than indicative of systemic failure. The strategy likely lacks robustness due to insufficient filtering or parameter optimization for this specific asset volatility. A concrete next step is to increase the lookback period for parameter calibration to expand the trade sample size before deploying capital.

ADDITIONAL METRICS

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