



Backtest #46734 · VOXR · EVO_GG1RSISNIP_v60

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_v60 strategy on VOXR failed to generate alpha, recording a negative ROI of -2.01% and a Sharpe ratio of -0.05 amidst a sample size of only three trades. With a win rate of 33.3% and a maximum drawdown of 11.32%, the limited data prevents any statistically significant confidence in the strategy's robustness. The results suggest the current parameters are ill-suited for this asset's volatility, resulting in capital erosion rather than preservation. We must expand the sample size through live simulation or refine the entry logic to improve risk-adjusted returns. Next, run a backtest with adjusted stop-loss levels and a broader lookback period to identify structural flaws.

ADDITIONAL METRICS

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