



Backtest #49400 · VOXR · EVO_EVOGG1RSIS_v451

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_EVOGG1RSIS_v451 strategy on VOXR failed, posting a negative ROI of -2.01% with a Sharpe ratio of -0.05, indicating a strategy that generates net losses. With only three trades executed, the statistical power is critically low, rendering the 33.3% win rate and 11.32% max drawdown statistically insignificant and prone to high variance. The lack of trades suggests the entry logic is either too restrictive or misaligned with current market microstructure for this asset. Before redeploying capital, we must expand the sample size via a longer backtest period or adjust parameters to capture more frequent, albeit smaller, opportunities. The primary next step is to re-optimize the entry thresholds to improve trade frequency and validate whether the

ADDITIONAL METRICS

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