



Backtest #52109 · VOXR · EVO_EVOGG1RSIS_v427

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_v427 strategy on VOXR failed to preserve capital, yielding a -2.01% return and a negative Sharpe ratio of -0.05, indicating a performance worse than holding cash. With only three trades executed, the sample size is statistically insufficient to validate the logic or the observed 33.3% win rate. The significant 11.32% maximum drawdown suggests that the risk parameters or stop-loss levels require immediate recalibration to prevent large losses during volatility. Before re-running this simulation, we must expand the backtest window to gather more data points and ensure the strategy logic aligns with current market microstructures. This analysis remains an educational assessment and does not constitute financial advice.

ADDITIONAL METRICS

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