



Backtest #37646 · VOXR · EVO_GG1RSISNIP_v66

ROI	Sharpe	Win Rate	Max Drawdown
-32.73%	-1.13	0.0%	-45.89%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v66 strategy on VOXR failed catastrophically, recording zero winning trades and a maximum drawdown of 45.89%, which renders the negative Sharpe ratio statistically insignificant given only four total trades. A win rate of zero indicates a fundamental flaw in the signal logic, likely misidentifying market structure for this specific asset or timeframe. Without sufficient trade history to establish a reliable confidence interval, these metrics cannot be generalized to future performance. The next logical step is to re-evaluate the entry criteria and filter the strategy against stricter volatility thresholds to avoid overfitting to noise. This analysis is for informational purposes and does not constitute investment advice.

ADDITIONAL METRICS

CAGR	-32.73%
Sortino Ratio	-0.58
Turnover	7.08x
Total Trades	4
Initial Capital	\$9997.00
Final Capital	\$6727.47