



Backtest #38234 · VOXR · EVO_GG1RSISNIP_v199

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_v199 strategy on VOXR failed catastrophically, generating a -32.73% ROI and zero winning trades. A sample size of only four trades yields no statistical significance, making the -1.13 Sharpe ratio and 45.89% drawdown unreliable indicators of future performance rather than robust data points. The strategy clearly lacks a functional entry filter or effective risk management logic for this specific asset. We must expand the testing window to capture different market regimes or discard the strategy entirely to avoid capital erosion. Further research into VOXR's volatility profile is required before any re-optimization can be attempted.

ADDITIONAL METRICS

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