



Backtest #56362 · VOXR · EVO_GG1RSISNIP_v268

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_v268 strategy on VOXR failed to preserve capital, posting a -2.01% ROI with only three trades executed. A win rate of 33.3% and a negative Sharpe ratio of -0.05 indicate the approach lacked statistical significance and failed to capture trend momentum. The maximum drawdown of 11.32% exposes substantial risk per trade, suggesting the entry logic requires stricter filtering against volatility spikes. Given the extremely low sample size, these metrics reflect noise rather than a systemic flaw, though the negative expectancy is concerning. The immediate next step is to backtest the strategy on a longer historical dataset to determine if poor performance is specific to this recent market regime.

ADDITIONAL METRICS

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