



Backtest #48021 · VOXR · EVO_EVOVOGG1R_v1655

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_EVOVOGG1R_v1655 backtest on VOXR yields a -2.01% ROI with a -0.05 Sharpe ratio, indicating a statistically insignificant strategy due to only three executed trades. A 33.3% win rate combined with an 11.32% maximum drawdown suggests the entry logic fails to filter volatility effectively without sufficient sample data to confirm reliability. The extreme lack of trade frequency prevents any robust assessment of risk-adjusted returns or consistency across market regimes. Next, we must optimize the entry thresholds and test the strategy on broader historical data to validate whether these poor metrics stem from parameter inefficiency or genuine market incompatibility.

ADDITIONAL METRICS

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