



Backtest #50451 · VOXR · EVO_EVOGG1RSIS_v450

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 VOXR backtest for EVO_EVOGG1RSIS_v450 failed catastrophically with a negative ROI and a Sharpe ratio indicating a losing strategy, largely due to only three executed trades. Such a minimal sample size renders the 33.3% win rate statistically insignificant and prevents any reliable assessment of the strategy's true edge. The observed 11.32% maximum drawdown suggests the risk parameters are too loose for this volatile asset class. Consequently, the strategy cannot be deployed without fundamental recalibration of entry thresholds and volatility filters. The immediate next step is to expand the lookback period to gather sufficient data points before re-evaluating its viability.

ADDITIONAL METRICS

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