



Backtest #51431 · VOXR · EVO_EVOGG1RSIS_v441

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 the EVO_EVOGG1RSIS_v441 strategy failed to generate alpha, resulting in a -2.01% ROI and a negative Sharpe ratio of -0.05. With only three trades executed, the statistical confidence is negligible and the 33.3% win rate lacks predictive significance. The 11.32% maximum drawdown indicates high volatility exposure that the current parameters failed to mitigate effectively. We must increase the sample size by adjusting entry filters or timeframes before deploying live capital.

ADDITIONAL METRICS

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