



Backtest #51453 · VOXR · EVO_GG1RSISNIP_v416

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_GG1RSISNIP_v416 shows a -2.01% loss with a Sharpe of -0.05, indicating severe underperformance relative to risk. Only three trades occurred, rendering the 33.3% win rate statistically insignificant and ungeneralizable. An 11.32% drawdown suggests the strategy failed to manage volatility during this specific market regime. The signal logic likely lacks sufficient filtering for the current price action or volume profile. Immediate next steps require expanding the test set to 100+ trades and adjusting entry thresholds before redeployment.

ADDITIONAL METRICS

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