



Backtest #52537 · VOXR · EVO\_GG1RSISNIP\_v1187

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_v1187 failed with a negative ROI of -2.01% and a loss of capital to \$9,801.86, driven by a low 33.3% win rate and a sharp 11.32% drawdown. Statistical significance is nonexistent with only three trades, rendering the -0.05 Sharpe ratio meaningless for risk assessment. The strategy lacks robustness in this specific market regime, likely due to poor entry timing or inadequate volatility filtering. We must increase the sample size through live trading or broaden the parameter grid before re-evaluating the logic.

ADDITIONAL METRICS

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