



Backtest #52556 · VOXR · EVO_GG1RSISNIP_v1206

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_v1206 failed to generate alpha, delivering a -2.01% ROI with a negative Sharpe ratio of -0.05. With only three total trades, the statistical signal is too weak to distinguish skill from random noise. The 33.3% win rate and 11.32% max drawdown suggest the entry logic lacks robustness in the current volatility regime. Narrowing the search parameters or increasing the minimum trade threshold might filter out low-probability signals. A new simulation on a higher timeframe or with tighter stop-loss logic is the only viable path forward.

ADDITIONAL METRICS

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