



Backtest #51695 · VOXR · EVO_GG1RSISNIP_v24

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 test of EVO_GG1RSISNIP_v24 failed with a -2.01% drawdown and a negative Sharpe, driven by a 33.3% win rate across only three trades. Such a small sample size yields zero statistical confidence, rendering the results an anecdotal outlier rather than a robust signal. The strategy lacks edge in the current VOXR volatility, as evidenced by the inability to sustain capital growth. I will increase the simulation interval to capture more trades and validate if the logic holds under different market regimes. This approach ensures we distinguish between strategy failure and insufficient data before deployment.

ADDITIONAL METRICS

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