



Backtest #53012 · VOXR · EVO_GG1RSISNIP_v1452

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 for EVO_GG1RSISNIP_v1452 failed to generate alpha, losing 2.01% with a negative Sharpe ratio of -0.05. The 33.3% win rate and 11.32% drawdown indicate poor risk-adjusted returns driven by only three trades. Such a tiny sample size lacks statistical significance, rendering the negative outcome anecdotal rather than indicative of systemic strategy failure. We must increase sample size via parameter optimization or shift focus to assets with higher volatility before deeming the logic flawed. The next step is to run a walk-forward analysis on a larger dataset to validate the entry conditions.

ADDITIONAL METRICS

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