



Backtest #51920 · VOXR · EVO\_GG1RSISNIP\_v926

|        |        |          |              |
|--------|--------|----------|--------------|
| 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 EVO\_GG1RSISNIP\_v926 strategy on VOXR failed to preserve capital, delivering a negative ROI and a Sharpe ratio that indicates performance worse than a risk-free asset. With only three trades executed, the sample size is statistically insignificant, rendering the 33.3% win rate and 11.32% drawdown unreliable for predicting future behavior. The strategy likely suffers from overfitting or poor parameterization, as it generated losses without any meaningful trend capture. We must reject this configuration immediately and avoid deploying live capital until a robust sample of at least one hundred trades is achieved.

ADDITIONAL METRICS

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