



Backtest #52473 · VOXR · EVO\_GG1RSISNIP\_v1149

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_v1149 strategy failed on VOXR, delivering a -2.01% ROI with a negative Sharpe ratio of -0.05 due to only 3 trades. Such a tiny sample size renders the 33.3% win rate statistically insignificant, while the 11.32% drawdown indicates high volatility risk. The results suggest the current parameters are overfit to noise rather than capturing a genuine edge in this asset. We must widen the sample by adjusting entry thresholds or filtering low-volume periods before deploying live capital. No action is advisable until further statistical validation confirms robustness beyond this anomaly.

ADDITIONAL METRICS

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