



Backtest #52776 · VOXR · EVO\_GG1RSISNIP\_v1317

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_v1317 strategy on VOXR failed to generate alpha, delivering a -2.01% ROI and a negative Sharpe ratio of -0.05 across only three trades. With a meager sample size of three executions, the 33.3% win rate and 11.32% maximum drawdown are statistically insignificant and prone to high variance. The strategy lacks robustness, as minimal trade volume prevents any reliable assessment of its risk-adjusted performance or consistency. Immediate next steps require expanding the backtest to a longer historical window or optimizing entry filters to improve trade frequency before deployment. This analysis serves educational purposes and does not constitute investment advice.

ADDITIONAL METRICS

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