



Backtest #52811 · VOXR · EVO\_GG1RSISNIP\_v1332

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_v1332 backtest on VOXR yielded a -2.01% return with a Sharpe of -0.05, indicating a clear underperformance relative to the risk-free rate. With only three trades executed, the statistical confidence in these results is negligible, rendering the 33.3% win rate and 11.32% drawdown statistically insignificant. The strategy failed to identify a viable trend or mean-reversion pattern within the limited sample, resulting in a net capital loss of \$201.86. A concrete next step involves re-running the simulation with a higher data granularity or expanding the lookback period to validate if the logic holds under broader market conditions. Until further data confirms robustness, this configuration remains unsuitable for live

ADDITIONAL METRICS

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