



Backtest #55999 · VOXR · EVO\_GG1RSISNIP\_v18

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_v18 strategy on VOXR failed to generate alpha, yielding a negative ROI of -2.01% and a Sharpe ratio of -0.05. With only three trades executed, the 33.3% win rate and 11.32% maximum drawdown are statistically insignificant and do not reflect true strategy performance. The sample size is too small to draw any reliable conclusions about the robustness of the entry logic or risk parameters. Next, we must increase the testing period or adjust filter thresholds to gather sufficient data points before deploying capital.

ADDITIONAL METRICS

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