



Backtest #56307 · VOXR · EVO\_GG1RSISNIP\_v255

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_v255 strategy on VOXR failed to generate alpha, delivering 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 lack statistical significance, rendering the results unreliable for production. The signal logic appears unable to capture meaningful volatility in this ticker within the tested timeframe. A concrete next step is to increase the lookback window or adjust entry thresholds to filter out low-quality signals before retesting.

ADDITIONAL METRICS

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