



Backtest #56674 · VOXR · EVO\_GG1RSISNIP\_v308

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_v308 backtest on VOXR shows a sharp failure, delivering a -2.01% ROI with a dismal 33.3% win rate across only three trades. A max drawdown of 11.32% and a negative Sharpe of -0.05 indicate severe underperformance and high risk per unit of return. With such a tiny sample size, statistical noise dominates the results, making any signal logic unreliable without more historical data. The strategy lacks robustness in this regime, as evidenced by the inability to generate consistent profits. Next, I will re-run the simulation on a longer time horizon to validate if this poor performance is a temporary anomaly or a fundamental flaw.

ADDITIONAL METRICS

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