



Backtest #48341 · VOXR · EVO\_GG1RSISNIP\_v1038

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_v1038 strategy failed on VOXR with a negative return of -2.01% and a Sharpe ratio of -0.05, indicating the approach was not statistically profitable. With only three trades executed, the 33.3% win rate and 11.32% drawdown lack sample size significance, rendering the results highly unreliable for institutional deployment. The negative Sharpe confirms that risk-adjusted returns were poor, suggesting the signal logic fails under current volatility. I recommend backtesting this strategy on a higher timeframe or adjusting the entry filter to avoid these specific loss conditions before live deployment.

ADDITIONAL METRICS

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