



Backtest #50045 · VOXR · EVO\_GG1RSISNIP\_v1328

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_v1328 strategy on VOXR failed significantly, delivering a negative ROI of -2.01% and a Sharpe ratio of -0.05 due to a precarious win rate of 33.3%. With only three trades executed, the statistical sample is too small to draw reliable conclusions about the strategy's robustness or true performance characteristics. The maximum drawdown of 11.32% indicates high volatility exposure that the current logic fails to mitigate effectively in this environment. We must expand the backtest window to accumulate sufficient trade data before re-evaluating signal parameters.

ADDITIONAL METRICS

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