



Backtest #50872 · VOXR · EVO\_GG1RSISNIP\_v20

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_v20 strategy on VOXR failed to generate alpha, delivering a -2.01% ROI and a negative Sharpe ratio of -0.05 over a sample of only three trades. Such a tiny sample size provides zero statistical confidence, rendering the 33.3% win rate and 11.32% drawdown noise rather than signal. The strategy likely suffered from overfitting or execution friction that negated any theoretical edge in this specific market regime. Immediate next steps involve widening the backtest horizon to validate robustness and recalibrating entry filters before redeployment. This analysis remains educational and does not constitute financial advice.

ADDITIONAL METRICS

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