



Backtest #46736 · VOXR · EVO\_GG1RSISNIP\_v60

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_v60 strategy failed to generate alpha on VOXR, delivering a negative ROI and a negative Sharpe ratio due to a severe lack of statistical significance from only three trades. A win rate of 33.3% paired with an 11.32% drawdown indicates the logic is not robust enough to withstand market noise or volatility. With such a small sample size, the results are highly unreliable and likely overfitted to recent price action rather than predictive of future performance. We must expand the backtest horizon or adjust entry filters to capture more signal events before deploying live capital. Re-running the simulation with expanded historical data will provide the sample size needed to validate or discard this approach.

ADDITIONAL METRICS

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