



Backtest #48122 · VOXR · EVO\_GG1RSISNIP\_v986

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_v986 strategy on VOXR failed to generate alpha, delivering a -2.01% return and a negative Sharpe ratio of -0.05. With only three trades executed, the sample size is statistically insignificant, rendering the 33.3% win rate and 11.32% drawdown unreliable indicators of performance. The strategy likely overfitted to noise rather than capturing genuine price momentum or mean reversion patterns. A concrete next step is to increase the lookback period or filter volatility regimes to ensure sufficient trade frequency before deployment.

ADDITIONAL METRICS

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