



Backtest #49255 · VOXR · EVO\_GG1RSISNIP\_v369

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_v369 strategy on VOXR failed to generate alpha, recording a -2.01% loss with a negative Sharpe ratio of -0.05. Only three trades occurred, rendering the 33.3% win rate statistically insignificant and the 11.32% maximum drawdown highly volatile. The sample size is too small to determine if the logic is flawed or if results were merely random noise. We must expand the parameter grid or adjust entry filters to improve signal quality before redeploying. Proceed with caution until statistical confidence is established through further testing.

ADDITIONAL METRICS

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