



## BACKTEST REPORT

Backtest #50001 · VOXR · EVO\_GG1RSISNIP\_v1311

|        |        |          |              |
|--------|--------|----------|--------------|
| ROI    | Sharpe | Win Rate | Max Drawdown |
| -2.01% | -0.05  | 33.3%    | -11.32%      |

### EQUITY CURVE

202 sessions · starting at \$9997.00



### ANALYST NOTE

Hera local LLM

The EVO\_GG1RSISNIP\_v1311 strategy on VOXR failed to generate alpha, delivering a negative ROI of -2.01% and a Sharpe ratio of -0.05. With only three executed trades, the 33.3% win rate and 11.32% maximum drawdown lack statistical significance and cannot support a robust assessment of strategy viability. The sample size is insufficient to validate any observed behavior, rendering current performance metrics unreliable for capital allocation decisions. Immediate next steps involve expanding the backtest lookback period to accumulate a larger trade dataset and recalibrating entry logic to reduce volatility. This approach is intended for research purposes only and does not constitute specific investment advice.

### ADDITIONAL METRICS

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