



Backtest #56069 · VOXR · EVO\_GG1RSISNIP\_v223

|        |        |          |              |
|--------|--------|----------|--------------|
| 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 VOXR backtest for EVO\_GG1RSISNIP\_v223 failed significantly, delivering a negative ROI and drawdown exceeding one percent. With only three trades, the sample size is statistically insufficient to validate or invalidate the strategy logic. The negative Sharpe ratio indicates that losses were larger than gains, suggesting a flaw in the stop-loss or entry logic for this specific asset. Given the high variance, no definitive conclusion can be drawn, but the strategy requires immediate parameter tuning or exclusion. The next step is to run a larger historical backtest on a different timeframe or remove VOXR from the watchlist.

ADDITIONAL METRICS

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