



Backtest #56645 · VOXR · EVO\_GG1RSISNIP\_v19

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_v19 suffered a -2.01% drawdown with a Sharpe of -0.05, indicating a strategy that lost capital. The sample size of three trades is statistically negligible, rendering the 33.3% win rate and 11.32% max drawdown unreliable for live deployment. The approach failed to capture price momentum, likely due to poor entry timing or excessive slippage on such a thin liquid pair. We must increase the simulation window to gather sufficient data points before re-evaluating the logic. A concrete next step is to run a parameter optimization over at least 500 historical candles to validate robustness.

ADDITIONAL METRICS

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