



Backtest #50474 · VOXR · EVO\_GG1RSISNIP\_v886

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_v886 failed to generate alpha, delivering a negative ROI and a Sharpe ratio below zero, indicating the strategy is currently unprofitable. With only three total trades, statistical confidence is negligible, and the 33.3% win rate suggests the entry logic lacks robustness in the current market regime. The 11.32% maximum drawdown highlights significant risk exposure that requires immediate review of position sizing or stop-loss mechanisms. A concrete next step is to expand the lookback period to identify structural regime changes or to tighten entry filters to avoid low-probability setups. Until the sample size increases, this strategy should remain inactive to prevent capital erosion.

ADDITIONAL METRICS

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