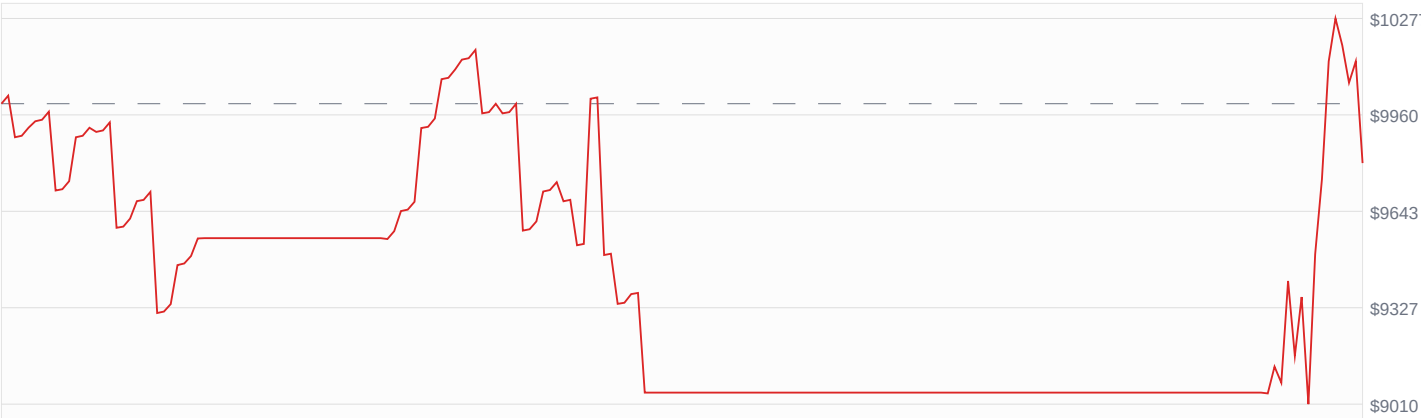




Backtest #56251 · VOXR · EVO_EVOGG1RSIS_v161

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_EVOGG1RSIS_v161 backtest on VOXR shows severe underperformance with a negative ROI of -2.01% and a Sharpe ratio of -0.05, indicating a strategy that loses money per unit of risk. Such a sample size of only three trades lacks statistical power to validate any edge, rendering the 33.3% win rate and 11.32% drawdown anecdotal rather than predictive. The negative expectancy suggests the entry conditions or exit logic are fundamentally misaligned with current VOXR volatility. We must expand the sample by backtesting over a longer historical period or adjusting parameters to filter out noise. The next step is to re-run the simulation with a broader timeframe to determine if the loss is a temporary outlier or a structural flaw.

ADDITIONAL METRICS

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