



Backtest #56499 · VOXR · EVO\_EVOGG1RSIS\_v451

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_v451 strategy on VOXR underperformed, generating a -2.01% ROI with a negative Sharpe ratio of -0.05. A mere 3 trades and a 33.3% win rate yield statistically insignificant results, making the observed 11.32% drawdown unreliable for assessing true risk. The sample size is too small to distinguish between random noise and genuine strategy failure. We must expand the backtest window or adjust parameters to generate a robust dataset before deployment.

ADDITIONAL METRICS

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