



Backtest #47015 · 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 produced a negative ROI of -2.01% with a Sharpe ratio of -0.05, indicating a non-viable strategy under current market conditions. With only three executed trades, the statistical sample size is critically insufficient to derive any meaningful confidence in these performance metrics. The 11.32% maximum drawdown suggests high risk exposure, while the 33.3% win rate confirms a clear failure to generate alpha on this asset. We must reject this specific parameter set immediately and avoid further allocation until a robust sample size is achieved through expanded testing.

ADDITIONAL METRICS

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