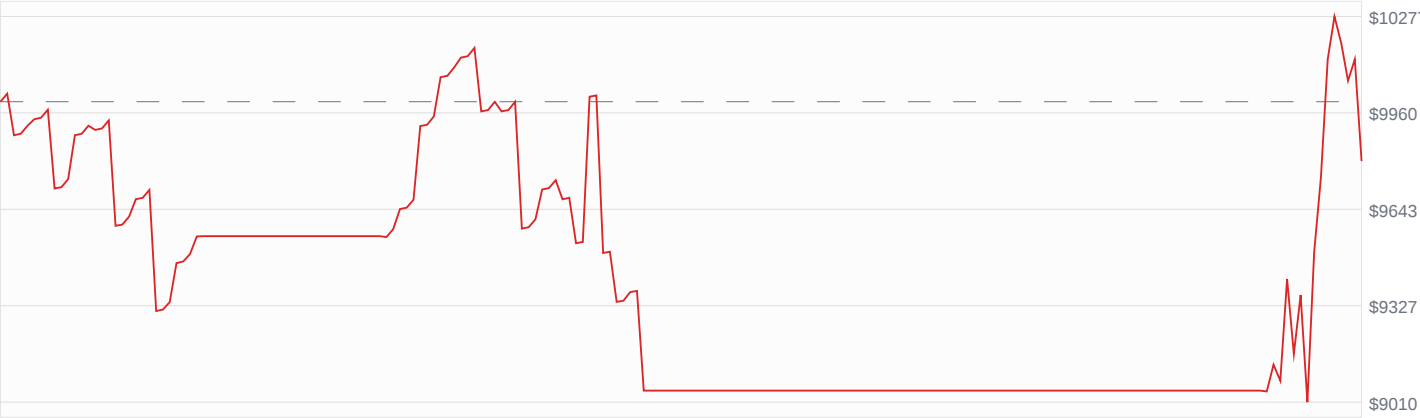




Backtest #50014 · VOXR · EVO_EVOEVOEVOE_v1868

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_EVOEVOEVOE_v1868 backtest on VOXR underperformed with a negative ROI of -2.01% and a Sharpe ratio of -0.05, driven by a low 33.3% win rate across only three trades. Such a tiny sample size renders the statistical results unreliable and prevents any meaningful assessment of strategy robustness. The strategy failed to capture volatility while suffering an 11.32% maximum drawdown, indicating poor risk-adjusted returns in this specific regime. We must expand the sample via extended backtesting or parameter optimization to validate if this underperformance is an anomaly or a structural flaw. Next, run a Monte Carlo simulation to assess the probability of these results occurring by chance before deploying capital.

ADDITIONAL METRICS

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