



Backtest #47386 · VOXR · EVO_EVOEVOEVOE_v637

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_v637 strategy on VOXR failed significantly, losing 2.01% capital with a negative Sharpe ratio of -0.05 and a dismal 33.3% win rate across only three trades. Such a minuscule sample size renders the statistical confidence negligible, making these results unreliable indicators of future performance rather than definitive proof of failure. The 11.32% maximum drawdown suggests the entry logic lacks robustness against short-term volatility, resulting in premature exits or poor timing. Consequently, the strategy should not be deployed until the logic is fundamentally revised to generate consistent alpha signals. The immediate next step is to re-run the backtest with adjusted entry thresholds or a longer lookback period

ADDITIONAL METRICS

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