



Backtest #52022 · VOXR · EVO_EVOEVOEVOE_v2204

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_EVOEVOE_v2204 backtest on VOXR suffered a 2.01% loss driven by only three trades, yielding an uninformative Sharpe of -0.05 and a dismal 33.3% win rate. An 11.32% drawdown with such a tiny sample size creates high variance, meaning statistical confidence is negligible and results are likely noise. The strategy failed to capture volatility or manage risk effectively during this specific session. We must expand the test horizon to 500+ trades before drawing any conclusions on viability. The next step is a fresh backtest over a full market cycle with adjusted position sizing to reduce drawdown sensitivity.

ADDITIONAL METRICS

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