



Backtest #55040 · VOXR · EVO_EVOEVOEVOE_v1930

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_v1930 strategy on VOXR failed to generate positive alpha, delivering a negative ROI of -2.01% and a Sharpe ratio of -0.05. With only three executed trades, the observed 33.3% win rate lacks statistical significance, rendering the 11.32% maximum drawdown highly volatile and non-representative of long-term risk. The sample size is too small to confirm any edge, suggesting the strategy parameters are either misaligned with current market microstructure or simply overfitted to noise. A prudent next step involves expanding the lookback period or adjusting entry thresholds to filter for higher conviction setups before re-running the simulation. This analysis remains educational and does not constitute investment

ADDITIONAL METRICS

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