



Backtest #55558 · VOXR · EVO_WEBIDEA_v2244

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_WEBIDEA_v2244 strategy failed on VOXR with a -2.01% drawdown and a negative Sharpe ratio of -0.05, indicating a complete lack of risk-adjusted return over the sample period. Such a low win rate of 33.3% across only three executed trades renders any performance metric statistically insignificant and prone to extreme variance. The maximum drawdown of 11.32% suggests the entry logic lacked proper volatility filtering, likely capturing a short-term correction as a trend reversal. Before reallocation, we must expand the backtest window to include at least 50 trades to establish statistical confidence in the strategy's robustness. The immediate next step is to refine the entry criteria to exclude low-volume periods that historically cause false breakouts.

ADDITIONAL METRICS

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