



Backtest #51292 · VOXR · EVO_EVOEVOEVOE_v771

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_v771 strategy on VOXR failed to generate alpha, delivering a negative 2.01% return with a Sharpe ratio of -0.05. Only three trades were executed, creating a sample size too small to discern meaningful statistical significance or robustness in the logic. The 33.3% win rate and 11.32% drawdown suggest the entry filters likely triggered during a brief, unrepresentative volatility spike rather than a sustained trend. Given this limited dataset, the results are statistically noise rather than a definitive signal of strategy failure. The next step is to backtest the same logic on a broader timeframe and multiple correlated assets to validate if the poor performance is specific to VOXR or systemic.

ADDITIONAL METRICS

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