



Backtest #52111 · VOXR · EVO_EVOEVOEVOE_v786

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_v786 backtest on VOXR suffered a 11.32% drawdown and negative Sharpe ratio due to only three executed trades, rendering the -2.01% loss statistically insignificant and the 33.3% win rate unrepresentative. The strategy failed to generate a positive expectancy in this short sample, suggesting the parameters are ill-suited for current market volatility or liquidity conditions. We must expand the sample size with a longer backtest window or adjust entry filters to confirm whether the negative performance is a structural flaw or random noise. Next, re-run the simulation with a minimum 100-trade threshold before deploying any live capital, as current metrics offer no reliable predictive value. Without more data, we cannot

ADDITIONAL METRICS

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