



Backtest #53568 · VOXR · EVO_EVOEVOEVOE_v2050

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_v2050 strategy failed on VOXR, delivering negative returns with a Sharpe ratio of -0.05 and a severe loss of 2.01%. Only three trades were executed, resulting in a win rate of 33.3% and a maximum drawdown of 11.32%, indicating a lack of robust trend capture or aggressive stop-losses. The statistical confidence in these results is negligible due to the extremely low sample size, rendering any performance metric unreliable for live deployment. A concrete next step involves backtesting with a minimum of 500 trades to validate any observed alpha or confirm the strategy's inherent flaw. Without sufficient historical validation, this configuration is not suitable for capital allocation.

ADDITIONAL METRICS

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