



Backtest #53780 · VOXR · EVO_WEBIDEA_v1550

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_v1550 strategy on VOXR generated a -2.01% loss with a Sharpe ratio of -0.05, indicating severe underperformance relative to the risk-free rate. Such a low win rate of 33.3% across only three trades yields insufficient statistical significance to validate the alpha or reject the null hypothesis. The observed 11.32% maximum drawdown suggests the stop-loss placement or entry logic failed to capture volatility regimes effectively. Given the negligible sample size, any performance attribution is speculative and likely driven by random noise rather than structural edge. We must expand the lookback period or adjust parameters to gather enough data points before modifying the signal logic.

ADDITIONAL METRICS

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