



Backtest #55669 · VOXR · EVO_WEBIDEA_v2163

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_v2163 strategy on VOXR failed to generate alpha, posting a negative ROI of -2.01% and a Sharpe ratio of -0.05, indicating poor risk-adjusted returns. With only three trades executed, the statistical sample is too small to draw meaningful conclusions about the strategy's robustness or market fit. An 11.32% maximum drawdown suggests significant volatility exposure that the current logic failed to mitigate effectively. We must expand the backtesting horizon to include multiple market cycles before deploying live capital. The immediate next step is to adjust the entry thresholds or filter conditions to improve the win rate above 50%.

ADDITIONAL METRICS

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