



Backtest #56548 · VOXR · EVO_EVOEVOEVOE_v1828

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_v1828 strategy failed on VOXR, posting negative returns and a Sharpe ratio of -0.05 due to a mere 3 trades. This minuscule sample size renders the 33.3% win rate statistically insignificant, meaning the loss could easily be random noise rather than a flawed logic. The 11.32% drawdown indicates poor risk-adjusted performance over such a limited horizon. Consequently, no actionable conclusion can be drawn without expanding the lookback period or adjusting parameters to generate more signals. The immediate next step is to re-run the backtest with a longer historical dataset to validate the strategy's robustness.

ADDITIONAL METRICS

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