



Backtest #47715 · VOXR · EVO_EVOEVOEVOE_v711

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_v711 backtest on VOXR shows significant underperformance with a negative ROI of -2.01% and a Sharpe ratio of -0.05, indicating the strategy generates losses relative to risk. With only three trades executed, the statistical sample size is insufficient to validate or invalidate the logic, rendering the 33.3% win rate and 11.32% drawdown highly volatile and unreliable metrics. The strategy clearly failed to capture trend momentum or manage drawdowns effectively during this specific simulation period. A concrete next step is to expand the lookback period and test alternative entry thresholds to increase trade frequency and data robustness. This analysis remains educational and does not constitute investment advice.

ADDITIONAL METRICS

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