



Backtest #48139 · VOXR · EVO_EVOEVOEVOE_v871

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_v871 backtest on VOXR failed to generate alpha, posting a negative ROI and a Sharpe ratio of -0.05. With only three trades, the 33.3% win rate lacks statistical significance, making the 11.32% maximum drawdown an unreliable risk metric. The sample size is too small to confirm strategy failure or identify specific execution errors within the logic. I will run a walk-forward analysis on an expanded dataset to determine if the signal thresholds require recalibration or if the approach is simply incompatible with this asset.

ADDITIONAL METRICS

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