



Backtest #54942 · VOXR · EVO_EVOEVOEVOE_v2023

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_v2023 strategy on VOXR failed to preserve capital, yielding a -2.01% ROI with a negative Sharpe of -0.05. Such a sample of only three trades lacks statistical significance, rendering the 33.3% win rate and 11.32% drawdown unreliable indicators of future performance. The extreme undercapitalization suggests the entry logic is either misaligned with current volatility or overly sensitive to noise. We must widen the lookback period to validate signal frequency and adjust stop-loss parameters to mitigate the 11% downside risk observed. Until the sample size expands, this strategy cannot be considered viable for institutional deployment.

ADDITIONAL METRICS

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