



Backtest #45097 · VOXR · EVO_EVOEVOE_v2254

ROI	Sharpe	Win Rate	Max Drawdown
-32.73%	-1.13	0.0%	-45.89%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOE_v2254 backtest on VOXR is a statistical failure with zero winning trades and a catastrophic 45.89% drawdown. Such a small sample size of four trades renders the -32.73% loss and -1.13 Sharpe ratio meaningless for any institutional decision-making. The strategy clearly lacks robustness and fails to capture the asset's volatility profile effectively. Immediate next step is to discard this parameter set and re-run the backtest with stricter entry filters and a larger lookback period. This approach is strictly for educational analysis and does not constitute financial advice.

ADDITIONAL METRICS

CAGR	-32.73%
Sortino Ratio	-0.58
Turnover	7.08x
Total Trades	4
Initial Capital	\$9997.00
Final Capital	\$6727.47