



Backtest #47707 · VOXR · EVO_EVOEVOEVOE_v867

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_v867 strategy on VOXR failed to generate alpha, delivering a -2.01% ROI and a negative Sharpe ratio of -0.05. With only three trades executed, the sample size is statistically insignificant, rendering the 33.3% win rate unreliable. The 11.32% maximum drawdown indicates that the stop-loss logic or entry timing was poorly calibrated for this asset's volatility. We must discard this configuration and retest with a higher frequency filter to avoid overfitting to noise.

ADDITIONAL METRICS

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