



Backtest #48131 · VOXR · EVO_EVOEVOEVOE_v860

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_v860 strategy on VOXR failed to generate alpha, yielding a -2.01% return and a negative Sharpe ratio of -0.05. With only three executed trades, the sample size is statistically insufficient to validate the approach or attribute the 11.32% drawdown to specific market conditions. The 33.3% win rate confirms that the entry logic lacks robustness in the current volatility regime for this asset. I recommend expanding the backtest window to capture more market regimes before deploying live capital.

ADDITIONAL METRICS

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