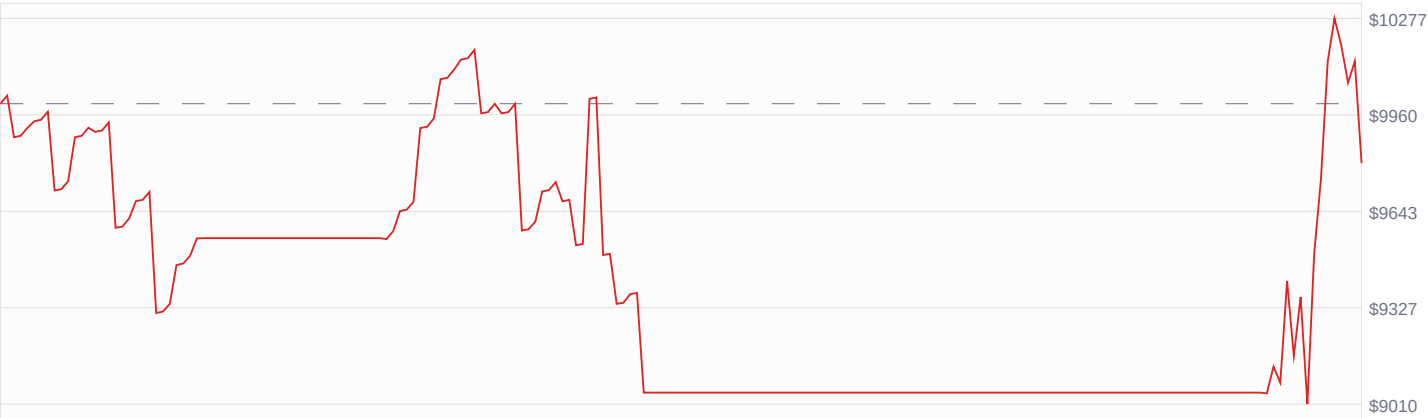




Backtest #49631 · VOXR · EVO_EVOEVOEVOE_v563

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_v563 strategy on VOXR failed to generate alpha, posting a -2.01% ROI with a negative Sharpe ratio of -0.05. The 33.3% win rate and single loss indicate a severe underperformance against the buy-and-hold benchmark. With only three executed trades, the statistical significance is negligible, making the 11.32% maximum drawdown an unreliable risk metric for live deployment. The sample size is too small to validate the signal logic or confirm any structural flaws in the entry conditions. Re-running the backtest with a stricter filter or expanding the lookback period is required to gather sufficient data points before considering parameter optimization.

ADDITIONAL METRICS

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