



Backtest #51337 · VOXR · EVO_EVOEVOEVOE_v611

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_v611 backtest on VOXR shows immediate regime failure, returning a negative ROI and Sharpe ratio while sustaining an 11.32% drawdown. With only three trades executed, the sample size is statistically insignificant, rendering the 33.3% win rate unreliable and the strategy statistically unproven. The strategy failed to capture meaningful alpha, likely due to overfitting or a mismatch with current market volatility. The next concrete step is to run a stress test across multiple timeframes to validate robustness before reconsidering deployment.

ADDITIONAL METRICS

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