



Backtest #51377 · VOXR · EVO_EVOEVOEVOE_v841

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_v841 strategy on VOXR failed to generate alpha, delivering a negative ROI of -2.01% with a Sharpe ratio of -0.05. The sample size of only three trades creates severe statistical noise, rendering the 33.3% win rate and 11.32% drawdown unreliable indicators of performance. This underperformance suggests the entry logic lacks robustness against current volatility regimes or suffers from overfitting to historical microstructures. A concrete next step is to run a walk-forward analysis to verify parameter stability before considering any re-optimization.

ADDITIONAL METRICS

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