



Backtest #56449 · VOXR · EVO_EVOEVOEVOE_v765

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_v765 strategy on VOXR failed to generate alpha, posting negative returns with a Sharpe ratio of -0.05. Only three trades were executed, which provides insufficient statistical confidence to validate the strategy's robustness or edge. The 33.3% win rate combined with an 11.32% maximum drawdown indicates a high-risk profile unsuitable for capital preservation. With such a low trade count, the result is likely noise rather than a systemic flaw in the logic. The next step is to increase the lookback period and backtest over a longer historical window to identify if the setup requires different parameter tuning.

ADDITIONAL METRICS

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