



Backtest #40444 · VOXR · EVO_EVOVELOCIT_v1513

ROI	Sharpe	Win Rate	Max Drawdown
-32.73%	-1.13	0.0%	-45.89%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOVELOCIT_v1513 strategy on VOXR failed to generate alpha, posting a -32.73% ROI and a -1.13 Sharpe ratio. The zero win rate across four total trades indicates the signal logic consistently entered positions at unfavorable price levels, driving a severe 45.89% max drawdown. With such a minuscule sample size, the statistical significance of these results is negligible, meaning the performance likely reflects variance rather than a structural flaw in the underlying asset. The next concrete step is to increase the historical data range and refine the entry filters to improve the win rate before further testing.

ADDITIONAL METRICS

CAGR	-32.73%
Sortino Ratio	-0.58
Turnover	7.08x
Total Trades	4
Initial Capital	\$9997.00
Final Capital	\$6727.47