



Backtest #47920 · VOXR · EVO_EVOEVOEVOE_v761

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_v761 backtest on VOXR failed with a -2.01% ROI and a -0.05 Sharpe ratio, driven by only three trades yielding a 33.3% win rate. An 11.32% drawdown suggests the strategy lacks robustness during volatility, and the statistical significance is negligible given the extremely low sample size. The entry logic clearly underperformed relative to market structure, indicating a need to refine filter conditions or reduce position sizing. A prudent next step is to retest the strategy with tighter volatility bands or a minimum trade threshold to validate any alpha before live deployment.

ADDITIONAL METRICS

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