



Backtest #49278 · VOXR · EVO_EVOEVOEVOE_v771

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_v771 strategy failed on VOXR, delivering negative returns with a Sharpe ratio of -0.05 and a win rate of only 33.3%. The sample size of three trades is statistically insufficient to draw meaningful conclusions or validate the approach. An 11.32% maximum drawdown indicates significant risk exposure that was not mitigated by the entry logic. Future iterations must prioritize robustness over edge, potentially by widening stop-losses or adding volatility filters. A concrete next step is to backtest this strategy against a larger dataset to confirm whether the poor performance is idiosyncratic or systematic.

ADDITIONAL METRICS

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