



Backtest #51026 · VOXR · EVO_EVOEVOEVOG_v504

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_EVOEVOEVOG_v504 strategy on VOXR failed to generate alpha, delivering a -2.01% ROI and a negative Sharpe ratio of -0.05 across only three trades. Such a minimal sample size renders the 33.3% win rate statistically insignificant and prone to high variance noise. The 11.32% maximum drawdown confirms that the risk-adjusted return profile is currently unsuitable for institutional capital allocation. Before further optimization, the parameter space must be stress-tested against a longer historical dataset to validate any edge. A simple reversion to a market-neutral baseline is the prudent immediate step.

ADDITIONAL METRICS

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