



Backtest #51785 · VOXR · EVO_EVOEVOEVOE_v827

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_v827 backtest on VOXR shows a -2.01% ROI and -0.05 Sharpe, driven by only three trades with a 33.3% win rate. Such a tiny sample renders the negative returns statistically insignificant rather than a definitive strategy failure. The 11.32% drawdown indicates potential volatility exposure, but the lack of trade frequency prevents robust parameter tuning. We must expand the backtest window or adjust filters to generate enough data points for meaningful optimization.

ADDITIONAL METRICS

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