



Backtest #52018 · VOXR · EVO_EVOEVOEVOE_v754

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_v754 strategy on VOXR failed to generate alpha, delivering a -2.01% ROI with a negative Sharpe ratio of -0.05. A win rate of 33.3% and a maximum drawdown of 11.32% over just three trades indicate severe undercapitalization and lack of statistical significance. The sample size is too small to validate the logic, rendering any drawdown analysis statistically meaningless for a live deployment. We must discard the current parameter set and retest with adjusted volatility filters to improve risk-adjusted returns.

ADDITIONAL METRICS

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