



Backtest #52774 · VOXR · EVO_EVOEVOEVOE_v1870

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_v1870 strategy on VOXR failed to generate alpha, delivering a -2.01% return with a negative Sharpe ratio of -0.05. A win rate of 33.3% across only three trades renders the statistical sample insufficient to validate the logic or assess robustness. The 11.32% maximum drawdown indicates significant volatility exposure that the current parameter set cannot mitigate effectively. Given the lack of confirmatory data from this limited sample, the strategy is currently unviable for institutional deployment. The immediate next step is to discard this parameter configuration and re-run the backtest with optimized stop-loss levels and wider entry filters to reduce false signals.

ADDITIONAL METRICS

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