



Backtest #52017 · VOXR · EVO_EVOEVOE_v755

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 VOXR backtest for EVO_EVOEVOE_v755 failed to generate alpha, posting a -2.01% loss and a negative Sharpe of -0.05. With only three trades recorded, the sample size is statistically negligible, rendering the 33.3% win rate and 11.32% drawdown meaningless for risk modeling. The strategy clearly underperformed in this volatile environment, failing to capture upward momentum while incurring execution costs. We must immediately increase trade frequency or reduce position size to validate any potential edge. A simple parameter sweep on entry thresholds is required before redeploying capital.

ADDITIONAL METRICS

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