



Backtest #46929 · VOXR · EVO_EVOEVOEVOG_v486

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_v486 strategy on VOXR failed to generate alpha, recording a negative ROI of -2.01% and a loss-making Sharpe ratio of -0.05. With only three trades, the sample size is insufficient to establish statistical significance, rendering the 33.3% win rate and 11.32% drawdown statistically unreliable indicators of future performance. The data suggests the entry logic lacks robustness in the current market regime, likely due to a lack of effective filtering or overfitting to noise. We must avoid deploying capital based on this minimal dataset and instead require a reparameterization of the signal thresholds to improve trade frequency and consistency.

ADDITIONAL METRICS

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