



Backtest #47324 · VOXR · EVO_EVOEVOEVOE_v629

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_v629 strategy on VOXR failed to generate alpha, recording a -2.01% return with a negative Sharpe ratio of -0.05. Only three trades occurred, yielding a 33.3% win rate and an 11.32% maximum drawdown, which indicates severe overfitting to a tiny sample. Such a limited dataset lacks statistical significance and renders any observed patterns unreliable for live deployment. The strategy requires immediate parameter re-optimization or a complete structural review before further testing. No further capital should be allocated to this approach until a robust sample size is achieved.

ADDITIONAL METRICS

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