



Backtest #49345 · VOXR · EVO_EVOGG1RSIS_v440

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_EVOGG1RSIS_v440 strategy on VOXR failed to generate alpha, recording a -2.01% loss with a negative Sharpe ratio of -0.05. A win rate of 33.3% across only three trades indicates severe overfitting or a lack of statistical significance in the current sample. The maximum drawdown of 11.32% suggests the logic struggles during minor volatility, which is typical for small datasets that do not reflect live market conditions. I recommend expanding the backtest interval to include at least 100 historical trades before deploying any capital.

ADDITIONAL METRICS

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