



Backtest #51790 · VOXR · EVO_EVOEVOEVOG_v1669

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_v1669 strategy on VOXR failed to generate alpha, delivering a -2.01% return with a negative Sharpe ratio of -0.05. Statistical significance is impossible to assess given the sample size of only three trades, rendering the 33.3% win rate and 11.32% drawdown meaningless metrics. The strategy likely overfit to historical noise rather than capturing genuine market structure, evidenced by the inability to close positions profitably. A rigorous walk-forward analysis or parameter optimization is required before re-deploying capital to this specific configuration.

ADDITIONAL METRICS

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