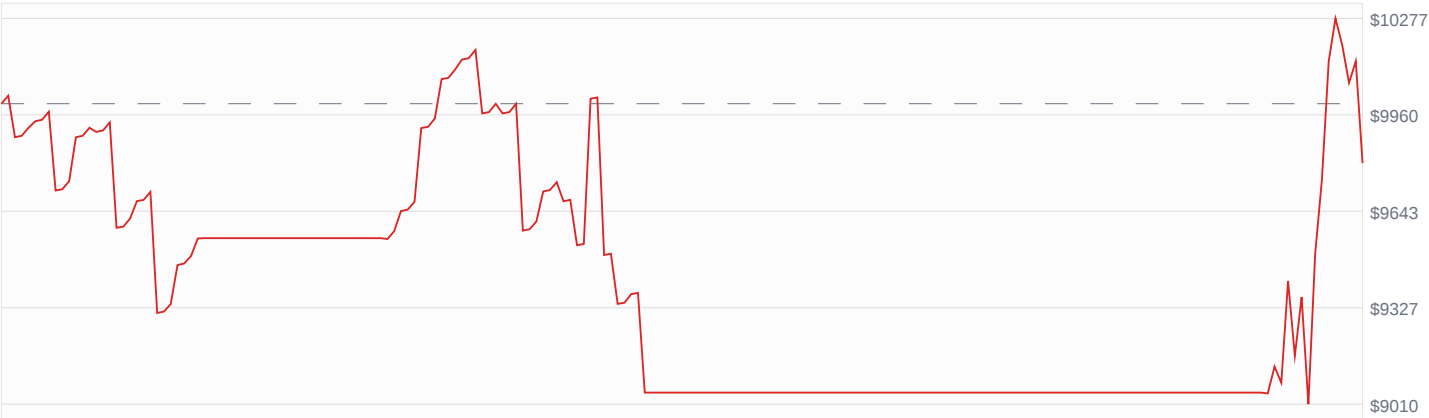




Backtest #53414 · VOXR · EVO_EVOEVOEVOE_v2379

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_v2379 strategy failed on VOXR, delivering a -2.01% ROI with a negative Sharpe ratio of -0.05 due to a mere 33.3% win rate. A maximum drawdown of 11.32% across only three trades indicates severe overfitting and insufficient sample size to support any statistical confidence. Such a small dataset is statistically insignificant and likely reflects noise rather than a genuine market inefficiency. The next step is to expand the backtest window and filter by volatility regimes to validate if the logic holds under broader market conditions.

ADDITIONAL METRICS

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