



Backtest #56155 · VOXR · EVO_EVOEVOEVOG_v502

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_v502 strategy on VOXR failed to capture value, delivering a -2.01% ROI and a negative Sharpe ratio of -0.05 over only three trades. A 33.3% win rate and 11.32% maximum drawdown indicate the logic is likely overfit to noise rather than capturing genuine alpha. With such a tiny sample size, statistical confidence is negligible, rendering the drawdown and loss metrics unreliable for trend confirmation. We must reject this configuration immediately and recalibrate the entry thresholds using a wider backtest window to ensure robustness.

ADDITIONAL METRICS

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