



Backtest #46957 · VOXR · EVO_EVOEVOEVOG_v503

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_v503 strategy on VOXR failed statistically due to an insufficient sample size of only three trades, rendering the -2.01% drawdown and -0.05 Sharpe ratio unrepresentative of long-term performance. The 33.3% win rate indicates the signal logic lacks robust edge under current market conditions, as profitability relies on volume that simply has not materialized yet. We must treat these metrics as preliminary noise rather than a definitive rejection of the strategy, given the high variance inherent in such a small dataset. The concrete next step is to expand the backtesting window to at least 100 trades or optimize entry filters to reduce transaction costs before live deployment. Until then, scaling this position is not advisable.

ADDITIONAL METRICS

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