



Backtest #56107 · VOXR · EVO_EVOVOGG1R_v470

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_EVOVOGG1R_v470 strategy on VOXR is statistically insignificant, evidenced by only three trades and a negative Sharpe ratio of -0.05. The 33.3% win rate and 11.32% maximum drawdown suggest the parameters failed to capture meaningful momentum during this period. With such a limited sample size, any observed performance lacks reliability and cannot be generalized to future market conditions. The primary issue appears to be an over-optimized filter that filters out most moves rather than capturing them. The immediate next step is to broaden entry criteria or switch to a higher volatility interval to generate a statistically valid sample.

ADDITIONAL METRICS

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