



Backtest #56283 · VOXR · EVO_EVOEVOEVOG_v1664

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 backtest for VOXR using EVO_EVOEVOEVOG_v1664 resulted in a 2.01% loss with a negative Sharpe of -0.05, indicating a strategy that loses money even after accounting for risk-free rates. With only three trades executed, the statistical sample is too small to derive any meaningful signal or validate the robustness of the 33.3% win rate. The maximum drawdown of 11.32% suggests significant volatility exposure that was not adequately managed during this limited period. Consequently, these metrics are likely overfitted to this specific short window and lack the confidence required for live deployment. The immediate next step is to extend the backtest horizon to at least 200 candles to ensure sufficient trade volume for reliable validation.

ADDITIONAL METRICS

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