



Backtest #33286 · VOXR · EVO_EVOEVOGG1R_v473

ROI	Sharpe	Win Rate	Max Drawdown
-32.73%	-1.13	0.0%	-45.89%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The VOXR backtest for EVO_EVOEVOGG1R_v473 is a definitive failure, registering a -32.73% ROI with a 0% win rate and a catastrophic 45.89% maximum drawdown. Statistical confidence is negligible given only four trades occurred, rendering the -1.13 Sharpe ratio and total loss of capital to \$6,727.47 highly unreliable and indicative of a broken signal logic. The strategy clearly failed to capture any upside, suggesting the entry criteria are either misaligned with current market microstructure or excessively sensitive to noise. Immediate action requires pausing deployment and conducting a granular review of the specific conditions that triggered these four losing executions. Without a fundamental parameter overhaul, continuing this strategy

ADDITIONAL METRICS

CAGR	-32.73%
Sortino Ratio	-0.58
Turnover	7.08x
Total Trades	4
Initial Capital	\$9997.00
Final Capital	\$6727.47