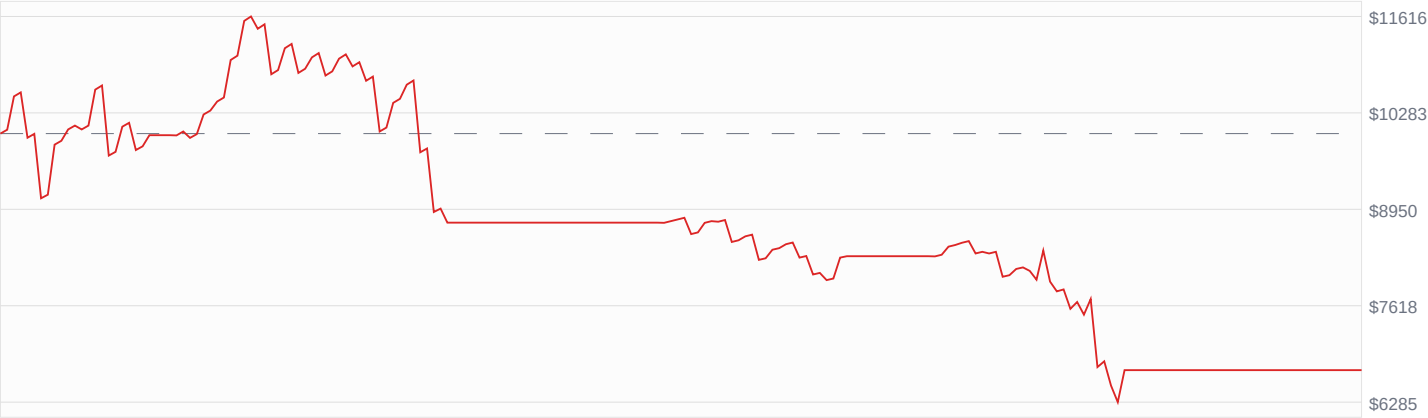




Backtest #33365 · VOXR · EVO_EVOEVOEVOG_v492

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 EVO_EVOEVOEVOG_v492 strategy on VOXR failed catastrophically, generating zero winning trades and eroding capital by 32.73% to a final balance of \$6,727.47. With only four trades executed and a maximum drawdown of 45.89%, the Sharpe ratio of -1.13 indicates severe underperformance, suggesting the logic is fundamentally flawed for this specific asset. Such a tiny sample size renders any statistical significance impossible, meaning the results are likely a high-variance outlier rather than a systemic pattern. We must immediately discard this parameter set and run a comparative backtest against a standard volatility filter to isolate the failure source.

ADDITIONAL METRICS

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