



Backtest #33401 · VOXR · EVO_EVOEVOEVOG_v502

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_v502 strategy on VOXR failed catastrophically with a -32.73% ROI and zero winning trades, rendering the negative Sharpe ratio and 45.89% drawdown statistically meaningless given the sample size of only four trades. The absolute loss of capital suggests a critical flaw in entry logic or risk management rather than random market noise, as there was no successful signal execution to validate the hypothesis. Proceeding with live capital is inadvisable until a comprehensive parameter sweep or rule modification addresses the lack of positive expectancy. Next, run a deeper backtest on expanded data or a related asset to determine if this is a specific VOXR anomaly or a systemic strategy failure.

ADDITIONAL METRICS

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