



Backtest #33611 · VOXR · EVO_EVOEVOEVOE_v821

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_EVOEVOEVOE_v821 strategy on VOXR failed catastrophically, delivering a -32.73% ROI with a zero win rate across only four trades. Such a tiny sample size renders any statistical significance meaningless, as the sharp ratio of -1.13 and 45.89% max drawdown reflect random noise rather than exploitable market inefficiencies. The strategy clearly lacks robustness, possibly due to overfitting or extreme sensitivity to recent volatility spikes. Before redeploying any capital, you must backtest on a longer, out-of-sample period to validate if these losses are systemic or anomalies.

ADDITIONAL METRICS

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