



Backtest #36550 · VOXR · EVO_EVOGG1RSIS_v441

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_EVOGG1RSIS_v441 strategy on VOXR failed catastrophically with a -32.73% return and zero winning trades, rendering the results statistically meaningless due to a sample size of only four transactions. A maximum drawdown of 45.89% combined with a negative Sharpe ratio of -1.13 indicates severe risk exposure where the signal logic likely generated false breakouts or trapped positions in a ranging market. Without sufficient trade count to establish confidence intervals, we cannot validate the strategy's edge or determine if the failure stems from poor parameterization or adverse market conditions. The immediate next step is to backtest against a broader historical window and introduce volatility filters to prevent execution during

ADDITIONAL METRICS

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