



Backtest #36565 · VOXR · EVO_EVOGG1RSIS_v428

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_v428 strategy on VOXR failed catastrophically, generating zero winning trades and a 32.73% loss across only four attempts. With a Sharpe ratio of -1.13 and a maximum drawdown exceeding 45%, the approach lacks statistical validity due to an extremely small sample size. Such a high drawdown combined with complete trade failure suggests a fundamental flaw in the signal logic or a severe regime mismatch for this asset. Before deploying live capital, the parameters must be re-optimized or the entry conditions entirely redesigned to filter out these specific losing scenarios. A robust backtest requires hundreds of trades to confirm reliability, making this result an outlier rather than a definitive 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