



Backtest #38335 · VOXR · EVO_EVOEVOEVOG_v478

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_v478 backtest on VOXR collapsed with a -32.73% return and zero winning trades, exposing a critical failure in the signal logic. Only four trades occurred, creating a statistically insignificant sample that renders the -1.13 Sharpe ratio and 45.89% drawdown meaningless for generalizing strategy performance. The near-total loss suggests the entry conditions were either misaligned with current market microstructure or the strategy lacks robustness against volatility spikes. Before deploying live capital, we must retest the logic with broader parameters and stricter filter constraints to validate any potential alpha.

ADDITIONAL METRICS

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