



Backtest #38336 · VOXR · EVO_EVOEVOEVOG_v481

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_v481 strategy failed catastrophically on VOXR, recording zero winning trades and a maximum drawdown of 45.89% with a negative Sharpe ratio of -1.13. Such a poor outcome across only four trades renders the statistical signal unreliable and statistically insignificant given the extremely limited sample size. The model likely overfitted to noise or suffered from severe regime mismatch, as no profitable setups were identified within the test period. Proceed with a full strategy audit to identify the logic breakdown before redeploying capital under any condition.

ADDITIONAL METRICS

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