



Backtest #38790 · VOXR · EVO_EVOEVOEVOE_v692

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_v692 strategy on VOXR is statistically invalid, showing a -32.73% return with zero wins and only four trades, which creates extreme noise rather than actionable alpha. A Sharpe ratio of -1.13 and a maximum drawdown of 45.89% indicate severe underperformance and high risk of ruin, likely caused by overfitting to a tiny sample size. With such limited transaction history, no meaningful probability distribution exists to validate any signal logic or entry parameters. The next step is to pause this strategy and expand the lookback period to gather sufficient data before attempting any parameter optimization.

ADDITIONAL METRICS

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