



Backtest #28374 · VOXR · EVO_EVOEVOEVOE_v728

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_v728 strategy on VOXR suffered a catastrophic -32.73% ROI and -45.89% max drawdown, driven by a zero percent win rate across just four trades. This tiny sample size renders all statistical confidence metrics, including the -1.13 Sharpe ratio, meaningless for future prediction. The strategy failed to capture any profitable opportunities, indicating a fundamental flaw in entry logic or market fit. Immediate deprecation is required to prevent further capital erosion. Next, conduct a rigorous parameter optimization study on historical volatility regimes.

ADDITIONAL METRICS

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