



Backtest #30102 · VOXR · EVO_EVOEVOEVOE_v639

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 strategy failed catastrophically with zero wins and a forty-five percent drawdown, signaling a complete breakdown in entry logic. The sample size of four trades is statistically insignificant, rendering the negative Sharpe ratio a warning of structural flaws rather than random variance. This performance suggests the model is overfit or fundamentally misaligned with VOXR's volatility profile. Immediate action required is to discard the current parameters and revert to a simpler trend-following baseline to validate core signal efficacy before further optimization.

ADDITIONAL METRICS

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