



Backtest #32783 · VOXR · EVO_EVOEVOE_v1834

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_EVOEVOE_v1834 backtest on VOXR demonstrates catastrophic failure with a -32.73% ROI and zero winning trades, indicating a fundamental logic flaw rather than mere market noise. A maximum drawdown of 45.89% on only four trades suggests the strategy is highly fragile and lacks sufficient statistical validity to draw robust conclusions. The negative Sharpe ratio of -1.13 confirms that the strategy consistently underperformed the risk-free rate, making it unsuitable for capital deployment at this time. To salvage this approach, we must rigorously audit the entry logic against current market microstructure to identify why every single trade resulted in a loss. Until the underlying signal generation is corrected and re-validated on a larger sample

ADDITIONAL METRICS

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