



Backtest #33487 · VOXR · EVO_EVOEVOEVOE_v519

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_v519 strategy on VOXR is a catastrophic failure, recording a -32.73% ROI and a 45.89% peak drawdown with zero winning trades. Such a poor Sharpe ratio of -1.13 indicates severe underperformance relative to risk-free assets, driven entirely by a single losing trade out of only four attempts. With a sample size this tiny, statistical confidence is nonexistent, rendering any pattern recognition entirely speculative and likely overfit to noise. Immediate action is required to audit the entry logic against live volatility data rather than relying on these insufficient historical results. This approach is currently non-viable and must be paused for fundamental parameter review before any further deployment.

ADDITIONAL METRICS

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