



Backtest #33700 · VOXR · EVO_EVOEVOEVOE_v590

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_v590 strategy on VOXR demonstrates total failure, delivering a -32.73% ROI with zero winning trades and a severe 45.89% drawdown. The sample size of only four trades renders the -1.13 Sharpe ratio statistically meaningless and offers no confidence in the signal logic. Such extreme losses suggest the entry conditions are fundamentally misaligned with current market volatility or liquidity conditions. We must immediately halt live deployment and re-run a robustness test with randomized parameters to identify overfitting. Until the strategy shows positive expectancy across multiple market regimes, it remains non-operational for institutional capital.

ADDITIONAL METRICS

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