



Backtest #33760 · VOXR · EVO_EVOEVOEVOE_v836

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 backtest for EVO_EVOEVOE_v836 on VOXR is a catastrophic failure, registering a -32.73% ROI and a Sharpe ratio of -1.13 with zero winning trades. Only four trades were executed, creating a statistically insignificant sample size that precludes any meaningful confidence in the strategy's predictive power. A maximum drawdown of 45.89% indicates severe risk exposure, suggesting the entry logic is fundamentally misaligned with current market conditions. We must immediately halt live deployment and re-examine the signal generation parameters to filter out false breakouts. The next step is to backtest a modified version with tighter volatility filters and a minimum correlation threshold before reconsidering viability.

ADDITIONAL METRICS

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