



Backtest #34918 · VOXR · EVO_EVOEVOE_v1691

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_v1691 backtest on VOXR is a definitive failure with a -32.73% ROI and a 0% win rate, indicating the strategy logic is fundamentally misaligned with current market dynamics. A catastrophic 45.89% maximum drawdown across only four trades suggests severe overfitting or a lack of robustness, rendering the negative Sharpe ratio of -1.13 statistically meaningless due to the extremely low sample size. Given the absence of profitable signals, the strategy must undergo a complete parameter re-optimization or a total logic overhaul before any live deployment is considered. We must pause execution immediately to prevent further capital erosion while conducting a rigorous qualitative review of the entry and exit conditions.

ADDITIONAL METRICS

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