



Backtest #36016 · VOXR · EVO_EVOEVOEVOE_v766

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_v766 backtest on VOXR demonstrates a catastrophic failure with a -32.73% ROI and a 0% win rate across only four trades. The strategy exhibited a severe 45.89% maximum drawdown and a negative Sharpe ratio of -1.13, indicating that losses consistently outweighed gains without statistical significance. Such a small sample size precludes any meaningful inference regarding strategy robustness or market adaptability. The primary issue appears to be an unbalanced signal generation that fails to trigger profitable entries or enforce effective exits. Immediate recalibration of entry thresholds and a retest with a broader parameter set are required before considering deployment.

ADDITIONAL METRICS

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