



Backtest #36348 · VOXR · EVO_EVOWEBIDEA_v361

ROI	Sharpe	Win Rate	Max Drawdown
-32.73%	-1.13	0.0%	-45.89%

EQUITY CURVE 202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOWEBIDEA_v361 backtest on VOXR is a clear failure, recording a -32.73% ROI with zero winning trades and a maximum drawdown of 45.89%. Such a poor performance across only four trades renders any statistical inference on Sharpe ratio or win rate meaningless due to severe sample size limitations. The strategy logic likely failed to identify the prevailing market structure or required parameters that were too aggressive for this specific volatility regime. We must immediately halt live deployment and conduct a deeper regime analysis before attempting any parameter optimization.

ADDITIONAL METRICS

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