



Backtest #36492 · VOXR · EVO_EVOWEBIDEA_v409

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_EVOWEBIDEA_v409 strategy failed catastrophically on VOXR, returning a 32.73% loss with a zero win rate and a 45.89% maximum drawdown. Such extreme metrics across only four trades indicate a severe regime mismatch rather than a flaw in execution, rendering the sample size statistically insignificant for any robust conclusion. The Sharpe ratio of -1.13 confirms that the strategy generated negative excess returns relative to volatility, and the total loss of capital suggests a lack of effective position sizing or stop-loss discipline. We must halt deployment immediately and re-examine the entry logic, specifically the filtering conditions used to avoid these high-probability false breakouts. A concrete next step is to backtest a

ADDITIONAL METRICS

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