



Backtest #37128 · VOXR · EVO_EVOEVOEVOE_v2166

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_EVOEVOEVOE_v2166 strategy on VOXR failed catastrophically, generating zero winning trades and eroding 32.73% of capital with a 45.89% drawdown. With only four trades executed, the statistical sample is too small to derive any meaningful alpha or validate the underlying logic. The negative Sharpe of -1.13 indicates a severe risk-adjusted loss, confirming that the current parameters are not capturing the asset's volatility structure. Immediate parameter optimization or a fundamental pivot in signal logic is required before re-deployment.

ADDITIONAL METRICS

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