



Backtest #37764 · VOXR · EVO_EVOEVOEVOE_v771

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_v771 strategy failed catastrophically on VOXR, returning a -32.73% loss with a zero win rate across only four trades, which renders any statistical significance meaningless. A maximum drawdown of 45.89% suggests the strategy encountered a regime where its entry logic was consistently wrong, likely due to poor volatility handling or a false breakout. The negative Sharpe ratio of -1.13 confirms that the risk-adjusted returns are deeply unsound. Without more data points, we cannot isolate the specific failure mode, but the result clearly indicates the parameters are misaligned with current market conditions. We must immediately halt deployment and redesign the entry filters before risking further capital.

ADDITIONAL METRICS

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