



Backtest #38686 · VOXR · EVO_EVOEVOEVOE_v643

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_v643 strategy failed catastrophically on VOXR, generating zero profitable trades and eroding capital by over 32% with a 45.89% drawdown. A win rate of 0.0% across only four trades indicates a severe logic flaw or extreme market regime mismatch rather than mere noise. The negative Sharpe ratio of -1.13 confirms that losses far outweighed any marginal gains, rendering the approach statistically unviable at this sample size. We must immediately halt deployment and audit the signal conditions against current volatility levels. The next step involves running a controlled walk-forward analysis with tighter stop-loss parameters to validate if the core logic holds under stress.

ADDITIONAL METRICS

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