



Backtest #38733 · VOXR · EVO_EVOEVOEVOE_v670

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_v670 strategy on VOXR failed catastrophically, recording a -32.73% ROI and a 45.89% maximum drawdown with zero winning trades. Such a result stems from only four executed trades, creating a statistically insignificant sample that renders the negative Sharpe ratio of -1.13 meaningless for generalizing performance. The strategy clearly suffered from poor entry timing or invalid assumptions given the total loss of capital relative to the entry. Without additional data points, no trend can be confirmed, but the current drawdown indicates a critical need to halt deployment immediately. The next step is to run a fresh backtest with stricter filters on volatility or volume to validate whether the loss was due to a specific market regime

ADDITIONAL METRICS

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