



Backtest #38935 · VOXR · EVO_EVOEVOEVOE_v1723

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_v1723 strategy on VOXR failed catastrophically, generating zero wins and losing 32.73% of capital on only four trades. Such a tiny sample size creates a statistical noise floor where results are indistinguishable from random chance rather than a robust signal flaw. The massive 45.89% drawdown and negative Sharpe of -1.13 indicate severe exposure to outliers without sufficient diversification or stop-loss enforcement. Before optimizing parameters, the logic must be reviewed to determine if the entry conditions are fundamentally broken or merely overfit to a specific noise regime. Immediate next step is to run a Monte Carlo simulation to assess the probability of this outcome occurring by random chance.

ADDITIONAL METRICS

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