



Backtest #40317 · VOXR · EVO_EVOEVOEVOE_v2370

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_v2370 backtest on VOXR failed catastrophically with a -32.73% ROI and a 45.89% maximum drawdown driven by a single losing trade, rendering the strategy statistically irrelevant with only four executions. A zero win rate and negative Sharpe ratio of -1.13 indicate severe regime mismatch or critical parameter flaws that invalidate any expectation of future profitability on this sample size. Given the lack of statistical confidence in such a minimal dataset, the approach cannot be defended as a robust quantitative edge without substantial parameter optimization or regime filtering. The immediate next step is to isolate the specific signal logic that triggered the loss and test it against broader market conditions

ADDITIONAL METRICS

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