



Backtest #40634 · VOXR · EVO_EVOEVOEVOE_v1983

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_v1983 strategy failed catastrophically on VOXR, delivering a negative ROI and a zero win rate across only four trades. Such a small sample size renders the Sharpe ratio of -1.13 statistically meaningless and provides insufficient confidence for any forward-looking conclusion. The strategy triggered four consecutive losing positions without a single profitable transaction, indicating a fundamental breakdown in entry logic or a severe market regime shift. Immediate action requires pausing the strategy to audit its signal conditions against current volatility rather than deploying it further. A new backtest with adjusted stop-loss parameters and a broader lookback period is necessary to validate any potential fixes.

ADDITIONAL METRICS

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