



Backtest #44075 · VOXR · EVO_EVOEVOEVOE_v1932

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_EVOEVOE_v1932 backtest on VOXR failed catastrophically with a -32.73% ROI and a 45.89% maximum drawdown, indicating the strategy logic is fundamentally misaligned with current market microstructure. A zero win rate across only four trades suggests an extreme lack of statistical significance and high parameter sensitivity rather than a robust alpha signal. This sample size is insufficient to reject the null hypothesis, meaning the observed failure could easily be a result of overfitting or random noise. We must immediately halt any live deployment and re-examine the entry filters to eliminate the conditions triggering these specific losses.

ADDITIONAL METRICS

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