



Backtest #44083 · VOXR · EVO_EVOEVOEVOE_v2212

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_v2212 backtest on VOXR failed catastrophically with a -32.73% ROI and zero winning trades, indicating severe regime mismatch or overfitting. With only four trades executed, the sample size is statistically insignificant, rendering the -1.13 Sharpe ratio and 45.89% drawdown unreliable for live deployment. The strategy logic likely triggers too frequently in low-volatility conditions, resulting in immediate exits without capturing trend momentum. I will retest this configuration after optimizing entry filters to confirm trend strength before any re-deployment.

ADDITIONAL METRICS

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