



Backtest #45371 · VOXR · EVO_EVOEVOEVOE_v642

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 VOXR backtest for EVO_EVOEVOEVOE_v642 shows a catastrophic failure with a -32.73% ROI and 45.89% maximum drawdown driven by zero successful trades. The strategy generated only four trades, creating an insufficient sample size to validate any statistical significance or edge. A Sharpe ratio of -1.13 confirms severe underperformance relative to risk-free alternatives, indicating the entry logic is fundamentally flawed for this asset. We must immediately halt deployment and review the signal generation parameters to prevent further capital erosion. The next step is a rigorous parameter optimization study using a wider lookback period and tighter stop-loss thresholds before re-evaluation.

ADDITIONAL METRICS

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