



Backtest #47542 · VOXR · EVO_EVOEVOEVOE_v679

ROI	Sharpe	Win Rate	Max Drawdown
-2.01%	-0.05	33.3%	-11.32%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v679 strategy on VOXR failed catastrophically, delivering a negative ROI of -2.01% and a Sharpe ratio of -0.05 across only three trades. With a win rate of 33.3% and an 11.32% maximum drawdown, the sample size is statistically too small to confirm any pattern or edge. The performance indicates severe overfitting or a complete breakdown in market regime assumptions, rendering the results uninterpretable. Immediate action requires halting further testing to avoid compounding losses while recalibrating entry logic. A fresh backtest with expanded lookback periods and stricter filtering is the necessary next step.

ADDITIONAL METRICS

CAGR	-2.01%
Sortino Ratio	-0.02
Turnover	5.70x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$9801.86