



Backtest #44204 · VOXR · EVO_EVOEVOEVOE_v1808

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_v1808 strategy on VOXR failed decisively, eroding capital by 32.73% with a negative Sharpe ratio of -1.13 and a zero percent win rate. The maximum drawdown of 45.89% indicates severe downside risk, while the four total trades provide statistically insignificant confidence for any performance claims. The complete absence of profitable exits suggests the entry logic is fundamentally misaligned with current price action and volatility regimes. Immediate next step is to discard this parameter set and re-optimize the signal thresholds using a broader historical dataset before any further simulation.

ADDITIONAL METRICS

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