



Backtest #44707 · VOXR · EVO_EVOEVOEVOE_v2240

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_v2240 strategy on VOXR failed catastrophically with a 32.73% loss and zero winning trades, rendering the Sharpe ratio of -1.13 statistically meaningless given only four total executions. A max drawdown of 45.89% indicates severe vulnerability to adverse price action that the current filters cannot withstand. This sample size is too small to draw robust conclusions, yet the total failure rate suggests a fundamental flaw in the signal logic rather than mere bad luck. We must immediately pause deployment and audit the entry conditions against recent volatility regimes.

ADDITIONAL METRICS

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