



Backtest #44942 · VOXR · EVO\_EVOEVOEVOE\_v2196

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_EVOEVOE\_v2196 backtest on VOXR failed catastrophically with zero winning trades and a 45.89% drawdown, rendering any statistical inference meaningless due to the critically low sample size of only four executions. A negative Sharpe of -1.13 confirms severe underperformance against the risk-free rate, indicating the strategy's logic is currently misaligned with the asset's volatility profile. The total loss of 32.73% suggests the entry filters are triggering at incorrect market structures, likely chasing momentum that has already reversed. Immediate action requires stress-testing the entry conditions on a larger dataset or disabling the bot to prevent further capital erosion.

ADDITIONAL METRICS

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