



Backtest #45038 · VOXR · EVO_EVOEVOEVOE_v2223

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_v2223 strategy on VOXR failed catastrophically with a -32.73% ROI and zero winning trades, driven by a severe 45.89% peak-to-trough drawdown. A sample size of only four trades creates negligible statistical confidence, rendering the -1.13 Sharpe ratio unreliable and the outcome likely a product of extreme volatility rather than strategy flaw. The total loss of capital to \$6727.47 indicates that the entry logic lacked any effective risk management or stop-loss mechanism to prevent blowups. Immediate next steps involve halting the strategy, increasing the trade count to at least 100 samples for valid backtesting, and implementing strict position sizing 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