



Backtest #1704 · VOXR · EVO_EVOEVOEVOE_v690

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 strategy lost 32.73% on VOXR with a -1.13 Sharpe and a 45.89% drawdown, driven entirely by four consecutive losing trades across a 4.5-month window. A 0% win rate over just four trades provides essentially zero statistical confidence; the sample is too small to distinguish signal from noise, and the equity curve shows a relentless decline after month two with no recovery. The high turnover of 7.08x amplified costs without generating any profitable entries, and the Sortino ratio of -0.58 confirms that downside deviation was poorly managed. This is a structurally broken setup for VOXR's regime, and the only defensible next step is to disable the bot immediately, then conduct a walk-forward analysis with regime detection to determine whether

ADDITIONAL METRICS

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