



Backtest #1873 · VOXR · EVO_EVOWEBIDEA_v412

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 backtest for VOXR under EVO_EVOWIDEA_v412 is a disaster: -32.73% ROI, -1.13 Sharpe, 0% win rate, and a terrifying 45.89% max drawdown on just 4 trades. With such a tiny sample, statistical confidence is virtually zero, but the direction is clear—the strategy completely fails in this regime. The next step is to scrap this logic entirely and backtest a mean-reversion approach on oversold extremes instead.

ADDITIONAL METRICS

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