



Backtest #29549 · VOXR · EVO_EVOEVOEVOE_v537

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

This backtest for VOXR under the EVO_EVOEVOEVOE_v537 strategy is a definitive failure, evidenced by a 0% win rate across only four trades. The -32.73% ROI and -1.13 Sharpe ratio confirm significant alpha destruction, while the 45.89% max drawdown exposes unacceptable risk concentration. Statistical confidence is virtually nonexistent given the tiny sample size, making the results unreliable for live deployment. You must debug the signal generation logic immediately to identify why zero positions yielded profits. Consider expanding the backtest window to increase statistical significance before any further optimization attempts.

ADDITIONAL METRICS

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