



Backtest #33790 · VOXR · EVO_EVOEVOEVOE_v611

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_EVOEVOEVOE_v611 backtest on VOXR is a catastrophic failure, delivering a -32.73% ROI with a zero win rate and a prohibitive 45.89% drawdown across only four trades. With such a minimal sample size, the Sharpe ratio of -1.13 lacks statistical significance and offers no confidence that the strategy is flawed or merely unlucky. The strategy failed to capture any profitable moves, suggesting a critical misalignment between the entry logic and current market volatility. We must immediately re-examine the signal filters for VOXR before deploying any capital.

ADDITIONAL METRICS

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