



Backtest #37163 · VOXR · EVO_EVOEVOEVOE_v786

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_v786 backtest on VOXR failed catastrophically, losing 32.73% of capital with a zero win rate across just four trades. Such a tiny sample size renders the -1.13 Sharpe ratio and 45.89% drawdown statistically insignificant and unreliable for any institutional decision-making. The strategy likely suffered from overfitting or severe execution slippage, as no trade generated a profit. Before redeploying funds, we must expand the data range and stress-test the logic against different volatility regimes to validate its robustness.

ADDITIONAL METRICS

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