



Backtest #38794 · VOXR · EVO_EVOEVOEVOE_v698

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 VOXR backtest for EVO_EVOEVOEVOE_v698 failed catastrophically with a -32.73% ROI and zero winning trades, indicating a complete strategy breakdown rather than random variance. A max drawdown of 45.89% across only four trades suggests the logic lacks robustness and may be overfitted or fundamentally flawed for this asset. The sample size is insufficient to establish any statistical confidence in the negative Sharpe ratio, as four data points cannot support a reliable equity curve. Immediate action requires re-evaluating the entry conditions or pausing deployment until the signal generator is re-tuned. Re-run a filtered backtest on a broader timeframe to identify if the failure is specific to the current volatility regime.

ADDITIONAL METRICS

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