



Backtest #38795 · VOXR · EVO_EVOEVOEVOE_v793

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_v793 backtest on VOXR resulted in a catastrophic -32.73% return with zero winning trades, indicating a complete failure of the signal logic to navigate the current market regime. With only four trades executed, the statistical sample size is negligible, rendering the Sharpe ratio of -1.13 and max drawdown of 45.89% statistically insignificant and unrepresentative of long-term risk. The strategy likely suffers from overfitting to historical noise or a fundamental mismatch between its parameters and VOXR's recent volatility profile. The immediate next step is to halt the strategy and re-run the backtest with a different parameter set or a broader market filter to validate robustness before any live deployment.

ADDITIONAL METRICS

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