



Backtest #38903 · VOXR · EVO_EVOEVOE_v754

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_EVOEVOE_v754 failed catastrophically with zero winning trades and a severe 45.89% drawdown, rendering the negative Sharpe ratio statistically insignificant due to the extremely low sample size of only four trades. Such a short horizon cannot support robust parameter optimization, as the strategy likely overfitted to noise rather than capturing genuine alpha in this specific market regime. The complete lack of profitability suggests the signal logic is currently misaligned with VOXR's volatility profile or requires a fundamental re-evaluation of entry triggers. Before redeploying any capital, we must expand the backtest window to hundreds of trades to validate whether these losses are anomalies or a structural flaw

ADDITIONAL METRICS

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