



Backtest #6650 · VOXR · EVO_EVOVELOCIT_v1531

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 is fundamentally broken, with a 0.0% win rate and -32.73% ROI indicating total strategy failure. The -1.13 Sharpe ratio confirms negative risk-adjusted returns, exacerbated by a severe 45.89% max drawdown that would wipe out most accounts. Statistical confidence is nonexistent given the sample size of only four trades, making any pattern recognition unreliable. This result suggests the core signal logic is misfiring or the market regime is hostile to this specific approach. Immediate next step is to revert to the base EVO logic and re-evaluate entry conditions before any further optimization attempts.

ADDITIONAL METRICS

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