



Backtest #28762 · VOXR · EVO_EVOGG1RSIS_v428

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 reveals catastrophic failure, with a 0% win rate and 45.89% drawdown indicating total strategy invalidity. The Sharpe ratio of -1.13 confirms negative risk-adjusted returns, while the minimal sample size of four trades renders statistical significance negligible. This result suggests severe overfitting or a fundamental flaw in the entry logic rather than mere bad luck. Immediate discontinuation is mandatory; further optimization on this parameter set is statistically unjustified. You must rebuild the signal logic from scratch, focusing on robust feature engineering rather than curve-fitting.

ADDITIONAL METRICS

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