



Backtest #29803 · VOXR · EVO_EVOEVOEVOE_v593

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 strategy suffered a total capital loss of 32.73% with a zero percent win rate across only four trades, indicating a fundamental logic failure rather than bad luck. The -1.13 Sharpe ratio and 45.89% drawdown confirm severe risk management breakdowns in a highly volatile environment like VOXR. Statistical confidence is virtually nonexistent given the tiny sample size of four trades, making the results statistically insignificant for broader inference. The system likely suffered from overfitting or a complete mismatch with current market regimes, rendering the signal generation entirely ineffective. Immediate next steps require discarding the current signal logic and auditing the entry criteria against VOXR’s specific volatility profiles before

ADDITIONAL METRICS

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