



Backtest #29990 · VOXR · EVO_EVOEVOEVOE_v835

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

This backtest for VOXR shows catastrophic failure with a -32.73% ROI, -1.13 Sharpe, and 0.0% win rate over only four trades, indicating severe overfitting rather than genuine signal efficacy. The 45.89% max drawdown confirms the strategy's inability to manage downside risk in the current market regime. Statistical confidence is virtually nonexistent given the microscopic sample size, making the results unreliable for any real-world deployment. Immediate next step is to discard this logic and re-evaluate signal generation parameters to avoid total capital erosion.

ADDITIONAL METRICS

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