



Backtest #30143 · VOXR · EVO_EVOEVOEVOE_v765

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 strategy failed catastrophically, generating a 32.73% loss with a negative Sharpe of -1.13 and zero profitable trades. The 45.89% drawdown on a mere four trades indicates severe tail risk and overexposure rather than genuine signal failure. Statistical confidence is negligible; a sample size of four is too small to validate any market edge or parameter stability. The system likely suffers from overfitting or poor execution logic that triggers consistently under specific market conditions. Immediate next steps include debugging the entry logic and expanding the backtest window to at least one hundred trades.

ADDITIONAL METRICS

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