



Backtest #41399 · VOXR · EVO_EVOEVOEVOE_v1715

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 a catastrophic failure with a 0.0% win rate across only four trades, indicating the signal logic is fundamentally broken. The negative 1.13 Sharpe ratio and 45.89% maximum drawdown confirm severe downside risk without any offsetting gains. Statistical confidence in these results is negligible due to the extremely small sample size, which prevents any meaningful inference about the strategy's true expected value. The 32.73% ROI loss demonstrates that the entry criteria are consistently misaligned with market direction for this asset. The immediate next step is to disable this strategy and conduct a full review of the signal generation parameters to identify why every single trade resulted in a loss.

ADDITIONAL METRICS

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