



Backtest #5988 · VOXR · EVO_WEBIDEA_v1645

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

VOXR's EVO_WEBIDEA_v1645 strategy failed catastrophically, yielding a -32.73% ROI and a -1.13 Sharpe ratio with a 45.89% peak-to-trough drawdown. The 0% win rate across just four trades indicates a broken signal logic that systematically exited losing positions, offering zero statistical confidence. This tiny sample size precludes any meaningful inference, rendering the negative alpha purely a symptom of algorithmic failure rather than market noise. Immediate code audit is required to identify the exit trigger flaw before further capital exposure.

ADDITIONAL METRICS

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