



Backtest #28630 · VOXR · EVO_GG1RSISNIP_v1044

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 VOXR backtest is a total failure with a zero win rate across four trades, confirming the strategy's inability to capture profitable entries. The -32.73% ROI and -1.13 Sharpe ratio indicate severe alpha decay, while a 45.89% max drawdown exposes the portfolio to unacceptable tail risk. A sample size of just four trades provides no statistical confidence, rendering the results noise rather than signal. The strategy appears to suffer from overfitting or poor entry logic that consistently gets whipsawed. Immediate deprecation is required; the team must pivot to refining entry filters rather than iterating on this broken framework.

ADDITIONAL METRICS

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